

Foreign Exchange Position

Positions as at: 08 January 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 348,271.16 | 969,046.13 | 1,317,317.30 |
| Total | 348,271.16 | 969,046.13 | 1,317,317.30 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 43,171 | 139,537 | 182,708 |
| Total | 43,171 | 139,537 | 182,708 |

By Product and Currency

| Outstanding Notional (US\$m) | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|-------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|------------------|---------------------|
| Non-deliverable Forward | 117,533.45 | 41,730.12 | 208,075.47 | 310,960.13 | 16,248.58 | 21,232.95 | 558,714.37 | 42,822.24 | 1,317,317.30 |
| Total | 117,533.45 | 41,730.12 | 208,075.47 | 310,960.13 | 16,248.58 | 21,232.95 | 558,714.37 | 42,822.24 | 1,317,317.30 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 6,754 | 15,670 | 31,829 | 61,806 | 3,030 | 6,744 | 52,095 | 4,780 | 182,708 |
| Total | 6,754 | 15,670 | 31,829 | 61,806 | 3,030 | 6,744 | 52,095 | 4,780 | 182,708 |

By Product and Residual Maturity

| Outstanding Notional (US\$m) | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total |
|------------------------------|---------------------|-------------------|------------------|------------------|------------------|-----------------|-----------------|---------------------|
| Non-deliverable Forward | 1,042,995.24 | 147,155.05 | 61,988.99 | 42,627.07 | 15,742.71 | 5,737.46 | 1,070.78 | 1,317,317.30 |
| Total | 1,042,995.24 | 147,155.05 | 61,988.99 | 42,627.07 | 15,742.71 | 5,737.46 | 1,070.78 | 1,317,317.30 |

| Number of Outstanding Trades | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total |
|------------------------------|----------------|--------------|--------------|---------------|--------------|-------------|-----------|----------------|
| Non-deliverable Forward | 163,932 | 8,927 | 4,231 | 3,086 | 1,739 | 729 | 64 | 182,708 |
| Total | 163,932 | 8,927 | 4,231 | 3,086 | 1,739 | 729 | 64 | 182,708 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 77.05 | Afghani |
| ALL | 99.98 | Lek |
| AMD | 520 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 651.132 | Kwanza |
| ARS | 84.9 | Argentine Peso |
| AUD | 1.2816 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.5939 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 84.79 | Taka |
| BGN | 1.5864 | Bulgarian Lev |
| BHD | 0.3765 | Bahraini Dinar |
| BIF | 1931.2 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

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|-----|----------|------------------------|
| BND | 1.3176 | Brunei Dollar |
| BOB | 6.86 | Boliviano |
| BRL | 5.3139 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 73.0539 | Ngultrum |
| BWP | 10.8932 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2674 | Canadian Dollar |
| CDF | 1966.62 | Congolese Franc |
| CHF | 0.8783 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 696.25 | Chilean Peso |
| CNY | 6.4617 | Yuan Renminbi |
| COP | 3412.3 | Colombian Peso |
| COU | 0.0797 | Unidad de Valor Real |
| CRC | 610.8 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 89.33 | Cape Verde Escudo |
| CZK | 21.239 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.0337 | Danish Krone |
| DOP | 58.09 | Dominican Peso |
| DZD | 132 | Algerian Dinar |
| EGP | 15.65 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 39.2687 | Ethiopian Birr |
| EUR | 0.8111 | Euro |
| FJD | 1.99 | Fiji Dollar |
| FKP | 0.7334 | Falkland Islands Pound |
| GBP | 0.7347 | Pound Sterling |
| GEL | 3.29 | Lari |
| GHS | 5.82 | Cedi |
| GIP | 0.7334 | Gibraltar Pound |
| GMD | 49.9 | Dalasi |
| GNF | 10027 | Guinea Franc |
| GTQ | 7.785 | Quetzal |
| GYD | 207.58 | Guyana Dollar |
| HKD | 7.753 | Hong Kong Dollar |
| HNL | 24.063 | Lempira |
| HRK | 6.1313 | Croatian Kuna |
| HTG | 71.89 | Gourde |
| HUF | 290.93 | Forint |
| IDR | 13880 | Rupiah |
| ILS | 3.1827 | New Israeli Sheqel |
| INR | 73.1182 | Indian Rupee |

Foreign Exchange Position

Positions as at:

08 January 2021

| | | |
|-----|---------|-----------------------------------|
| IQD | 1459 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 126.49 | Iceland Krona |
| JMD | 142.19 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 103.04 | Yen |
| KES | 109.4 | Kenyan Shilling |
| KGS | 83.0773 | Som |
| KHR | 4043 | Riel |
| KMF | 399.84 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1087.93 | Won |
| KWD | 0.3029 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 419.02 | Tenge |
| LAK | 9281 | Kip |
| LBP | 1505.7 | Lebanese Pound |
| LKR | 187.5 | Sri Lanka Rupee |
| LRD | 165.5 | Liberian Dollar |
| LSL | 15.0488 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.4277 | Libyan Dinar |
| MAD | 8.7837 | Moroccan Dirham |
| MDL | 17.122 | Moldovan Leu |
| MGA | 3765.62 | Malagasy Ariary |
| MKD | 50.18 | Denar |
| MMK | 1314 | Kyat |
| MNT | 2815 | Tugrik |
| MOP | 7.986 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 39.2 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 763.57 | Kwacha |
| MXN | 19.635 | Mexican Peso |
| MXV | 2.975 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.008 | Malaysian Ringgit |
| MZN | 74.2 | Metical |
| NAD | 15.03 | Namibia Dollar |
| NGN | 380.7 | Naira |
| NIO | 34.7 | Cordoba Oro |
| NOK | 8.4097 | Norwegian Krone |
| NPR | 116.96 | Nepalese Rupee |
| NZD | 1.371 | New Zealand Dollar |
| OMR | 0.3846 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.6238 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

08 January 2021

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4072 | Kina |
| PHP | 48.03 | Philippine Peso |
| PKR | 160.1 | Pakistan Rupee |
| PLN | 3.6667 | Zloty |
| PYG | 6829.67 | Guarani |
| QAR | 3.64 | Qatari Rial |
| RON | 3.9486 | Leu |
| RSD | 95.36 | Serbian Dinar |
| RUB | 73.7075 | Russian Ruble |
| RWF | 987.392 | Rwanda Franc |
| SAR | 3.7512 | Saudi Riyal |
| SBD | 7.728 | Solomon Islands Dollar |
| SCR | 20.91 | Seychelles Rupee |
| SDG | 55.0002 | Sudanese Pound |
| SEK | 8.1645 | Swedish Krona |
| SGD | 1.3176 | Singapore Dollar |
| SHP | 0.7373 | Saint Helena Pound |
| SLL | 10032 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 14.018 | Surinam Dollar |
| SSP | 174.5728 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 1256 | Syrian Pound |
| SZL | 15.0548 | Lilangeni |
| THB | 29.93 | Baht |
| TJS | 11.325 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.6745 | Tunisian Dinar |
| TOP | 2.1858 | Pa'anga |
| TRY | 7.3047 | Turkish Lira |
| TTD | 6.7631 | Trinidad and Tobago Dollar |
| TWD | 27.997 | New Taiwan Dollar |
| TZS | 2314 | Tanzanian Shilling |
| UAH | 28.2432 | Hryvnia |
| UGX | 3695 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 42.33 | Peso Uruguayo |
| UZS | 10445.42 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23090 | Dong |
| VUV | 106.18 | Vatu |
| WST | 2.429 | Tala |
| XAF | 528.35 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 528.75 | CFA Franc BCEAO |
| XPF | 96.65 | CFP Franc |

Foreign Exchange Position

Positions as at:

08 January 2021

| | | |
|-----|---------|-----------------|
| YER | 249.8 | Yemeni Rial |
| ZAR | 15.0525 | Rand |
| ZMK | 21165 | Zambian Kwacha |
| ZWL | 79.7419 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

08 January 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 900,087.85 | 966,174.37 | 1,866,262.22 |
| Floating vs. Fixed | 8,735,195.71 | 4,157,150.35 | 12,892,346.06 |
| Overnight Index Swap | 645,871.88 | 364,243.99 | 1,010,115.87 |
| Total | 10,281,155.44 | 5,487,568.71 | 15,768,724.15 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 12,623 | 5,116 | 17,738 |
| Floating vs. Fixed | 212,075 | 121,389 | 333,463 |
| Overnight Index Swap | 12,217 | 6,958 | 19,175 |
| Total | 236,914 | 133,462 | 370,376 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 346,456.37 | 15.32 | 87,312.29 | 8,925.36 | 228,589.99 | 142,038.55 | 1,052,924.35 | 1,866,262.22 |
| Floating vs. Fixed | 2,459,583.24 | 2,245,074.59 | 324,234.98 | 61,032.88 | 957,344.56 | 1,806,734.53 | 5,038,341.29 | 12,892,346.06 |
| Overnight Index Swap | 158,540.37 | 0.00 | 130,946.41 | 836.57 | 43,914.87 | 25.80 | 675,851.86 | 1,010,115.87 |
| Total | 2,964,579.97 | 2,245,089.91 | 542,493.68 | 70,794.81 | 1,229,849.41 | 1,948,798.87 | 6,767,117.50 | 15,768,724.15 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,193 | 1 | 402 | 93 | 2,559 | 4,262 | 6,228 | 17,738 |
| Floating vs. Fixed | 73,434 | 69,636 | 5,335 | 1,401 | 14,323 | 58,378 | 110,957 | 333,463 |
| Overnight Index Swap | 815 | 0 | 627 | 31 | 351 | 2 | 17,349 | 19,175 |
| Total | 78,442 | 69,637 | 6,364 | 1,525 | 17,233 | 62,642 | 134,534 | 370,376 |

By Product and Residual Maturity

| Outstanding Notional (US\$m) | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total |
|------------------------------|---------------------|---------------------|---------------------|---------------------|-------------------|-------------------|-------------------|----------------------|
| Basis Swap | 933,254.47 | 296,708.41 | 369,561.59 | 201,380.06 | 35,985.88 | 18,024.93 | 11,346.89 | 1,866,262.22 |
| Floating vs. Fixed | 5,366,999.97 | 1,942,772.69 | 3,499,293.84 | 1,596,996.31 | 213,102.74 | 132,439.34 | 140,741.17 | 12,892,346.06 |
| Overnight Index Swap | 711,440.54 | 105,537.83 | 161,327.69 | 26,546.12 | 2,599.02 | 1,513.70 | 1,150.96 | 1,010,115.87 |
| Total | 7,011,694.99 | 2,345,018.93 | 4,030,183.12 | 1,824,922.49 | 251,687.64 | 151,977.97 | 153,239.02 | 15,768,724.15 |

| Number of Outstanding Trades | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total |
|------------------------------|---------------|---------------|----------------|---------------|---------------|---------------|--------------|----------------|
| Basis Swap | 3,222 | 2,693 | 5,177 | 3,935 | 1,073 | 799 | 839 | 17,738 |
| Floating vs. Fixed | 66,473 | 43,463 | 131,772 | 69,915 | 9,132 | 5,931 | 6,778 | 333,463 |
| Overnight Index Swap | 5,881 | 3,932 | 8,352 | 776 | 94 | 88 | 52 | 19,175 |
| Total | 75,576 | 50,088 | 145,301 | 74,626 | 10,299 | 6,818 | 7,669 | 370,376 |

Foreign Exchange Rate

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

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| | | |
|-----|----------|-------------------------------|
| AFN | 77.05 | Afghani |
| ALL | 99.98 | Lek |
| AMD | 520 | Armenian Dram |
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| EUR | 0.8111 | Euro |
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| ILS | 3.1827 | New Israeli Sheqel |
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| MKD | 50.18 Denar |
| MMK | 1314 Kyat |
| MNT | 2815 Tugrik |
| MOP | 7.986 Pataca |
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| PHP | 48.03 Philippine Peso |
| PKR | 160.1 Pakistan Rupee |
| PLN | 3.6667 Zloty |
| PYG | 6829.67 Guarani |
| QAR | 3.64 Qatari Rial |
| RON | 3.9486 Leu |
| RSD | 95.36 Serbian Dinar |
| RUB | 73.7075 Russian Ruble |
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| SAR | 3.7512 Saudi Riyal |
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| SDG | 55.0002 Sudanese Pound |
| SEK | 8.1645 Swedish Krona |
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|-----|-----------------------------------|
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| SSP | 174.5728 South Sudanese Pound |
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| SVC | 8.7498 El Salvador Colon |
| SYP | 1256 Syrian Pound |
| SZL | 15.0548 Lilangeni |
| THB | 29.93 Baht |
| TJS | 11.325 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.6745 Tunisian Dinar |
| TOP | 2.1858 Pa'anga |
| TRY | 7.3047 Turkish Lira |
| TTD | 6.7631 Trinidad and Tobago Dollar |
| TWD | 27.997 New Taiwan Dollar |
| TZS | 2314 Tanzanian Shilling |
| UAH | 28.2432 Hryvnia |
| UGX | 3695 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 42.33 Peso Uruguayo |
| UZS | 10445.42 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23090 Dong |
| VUV | 106.18 Vatu |
| WST | 2.429 Tala |
| XAF | 528.35 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 528.75 CFA Franc BCEAO |
| XPF | 96.65 CFP Franc |
| YER | 249.8 Yemeni Rial |
| ZAR | 15.0525 Rand |
| ZMK | 21165 Zambian Kwacha |
| ZWL | 79.7419 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

04 January 2021 to

08 January 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|-------------------|
| Non-deliverable Forward | 108,337.91 | 208,046.88 | 316,384.79 |
| Total | 108,337.91 | 208,046.88 | 316,384.79 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|---------------|
| Non-deliverable Forward | 16,717 | 37,808 | 54,525 |
| Total | 16,717 | 37,808 | 54,525 |

By Product and Currency

| New Trade Turnover (US\$m) | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|----------------------------|------------------|------------------|------------------|------------------|-----------------|-----------------|-------------------|-----------------|-------------------|
| Non-deliverable Forward | 29,875.27 | 14,509.08 | 48,883.83 | 82,476.80 | 5,262.12 | 6,666.07 | 121,141.16 | 7,570.45 | 316,384.79 |
| Total | 29,875.27 | 14,509.08 | 48,883.83 | 82,476.80 | 5,262.12 | 6,666.07 | 121,141.16 | 7,570.45 | 316,384.79 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|--------------|--------------|--------------|---------------|------------|--------------|---------------|------------|---------------|
| Non-deliverable Forward | 1,439 | 5,762 | 8,503 | 19,631 | 806 | 2,352 | 15,410 | 623 | 54,525 |
| Total | 1,439 | 5,762 | 8,503 | 19,631 | 806 | 2,352 | 15,410 | 623 | 54,525 |

By Product and Residual Maturity

| New Trade Turnover (US\$m) | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total |
|----------------------------|-------------------|------------------|-----------------|-----------------|-----------------|---------------|-------------|-------------------|
| Non-deliverable Forward | 270,577.89 | 27,005.91 | 9,198.83 | 3,899.38 | 5,414.88 | 287.89 | 0.00 | 316,384.79 |
| Total | 270,577.89 | 27,005.91 | 9,198.83 | 3,899.38 | 5,414.88 | 287.89 | 0.00 | 316,384.79 |

| Number of New Trade | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total |
|-------------------------|---------------|--------------|--------------|---------------|-------------|-------------|-----------|---------------|
| Non-deliverable Forward | 52,093 | 1,449 | 330 | 282 | 345 | 27 | 0 | 54,525 |
| Total | 52,093 | 1,449 | 330 | 282 | 345 | 27 | 0 | 54,525 |

Interest Rate Turnover

Turnover for the period:

04 January 2021 to

08 January 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 12,421.42 | 1,318,882.82 | 1,331,304.24 |
| Floating vs. Fixed | 607,188.22 | 926,307.63 | 1,533,495.86 |
| Overnight Index Swap | 47,885.56 | 16,894.03 | 64,779.59 |
| Total | 667,495.21 | 2,262,084.48 | 2,929,579.69 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 135 | 3,387 | 3,522 |
| Floating vs. Fixed | 8,924 | 4,914 | 13,838 |
| Overnight Index Swap | 482 | 149 | 631 |
| Total | 9,541 | 8,450 | 17,990 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|-------------------|------------------|------------------|------------------|---------------------|---------------------|
| Basis Swap | 81,264.32 | 0.00 | 85,928.37 | 7,289.90 | 15,339.67 | 2,881.33 | 1,138,600.66 | 1,331,304.24 |
| Floating vs. Fixed | 458,953.14 | 99,655.34 | 17,068.50 | 3,872.59 | 37,223.89 | 40,479.05 | 876,243.36 | 1,533,495.86 |
| Overnight Index Swap | 9,098.00 | 0.00 | 2,043.33 | 71.57 | 6,211.33 | 0.00 | 47,355.37 | 64,779.59 |
| Total | 549,315.45 | 99,655.34 | 105,040.20 | 11,234.05 | 58,774.89 | 43,360.38 | 2,062,199.39 | 2,929,579.69 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|------------|------------|--------------|--------------|---------------|
| Basis Swap | 859 | 0 | 531 | 90 | 217 | 133 | 1,692 | 3,522 |
| Floating vs. Fixed | 2,019 | 3,067 | 276 | 50 | 395 | 1,392 | 6,640 | 13,838 |
| Overnight Index Swap | 20 | 0 | 10 | 3 | 9 | 0 | 589 | 631 |
| Total | 2,898 | 3,067 | 817 | 143 | 621 | 1,525 | 8,920 | 17,990 |

By Product and Residual Maturity

| New Trade Turnover (US\$m) | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total |
|----------------------------|---------------------|-------------------|-------------------|-------------------|------------------|-----------------|------------------|---------------------|
| Basis Swap | 1,051,961.93 | 185,968.43 | 65,905.29 | 18,376.22 | 4,169.80 | 2,573.92 | 2,348.66 | 1,331,304.24 |
| Floating vs. Fixed | 900,696.16 | 259,573.31 | 201,226.70 | 128,362.89 | 28,373.40 | 5,639.82 | 9,623.58 | 1,533,495.86 |
| Overnight Index Swap | 44,385.43 | 9,590.59 | 7,697.37 | 2,924.74 | 179.01 | 2.46 | 0.00 | 64,779.59 |
| Total | 1,997,043.52 | 455,132.32 | 274,829.36 | 149,663.85 | 32,722.21 | 8,216.20 | 11,972.24 | 2,929,579.69 |

| Number of New Trade | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total |
|----------------------|--------------|--------------|--------------|--------------|---------------|---------------|--------------|---------------|
| Basis Swap | 411 | 402 | 744 | 718 | 372 | 254 | 622 | 3,522 |
| Floating vs. Fixed | 1,672 | 1,656 | 3,169 | 4,995 | 1,180 | 284 | 883 | 13,838 |
| Overnight Index Swap | 103 | 122 | 233 | 165 | 4 | 4 | 0 | 631 |
| Total | 2,186 | 2,180 | 4,146 | 5,878 | 1,555 | 542 | 1,505 | 17,990 |