

Foreign Exchange Position

Positions as at: 09 July 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 412,493.73 | 969,321.45 | 1,381,815.18 |
| Total | 412,493.73 | 969,321.45 | 1,381,815.18 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 50,405 | 129,100 | 179,505 |
| Total | 50,405 | 129,100 | 179,505 |

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 | 109,044.47 | 40,902.66 | 224,137.34 | 312,306.24 | 13,065.07 | 39,450.68 | 594,495.13 | 48,413.59 | 1,381,815.18 |
| Total | 109,044.47 | 40,902.66 | 224,137.34 | 312,306.24 | 13,065.07 | 39,450.68 | 594,495.13 | 48,413.59 | 1,381,815.18 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|---------------|---------------|--------------|----------------|
| Non-deliverable Forward | 6,338 | 11,899 | 30,828 | 58,016 | 3,221 | 10,868 | 53,126 | 5,209 | 179,505 |
| Total | 6,338 | 11,899 | 30,828 | 58,016 | 3,221 | 10,868 | 53,126 | 5,209 | 179,505 |

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 | 1,022,469.21 | 176,458.07 | 100,195.50 | 50,476.67 | 23,920.74 | 7,117.83 | 1,177.17 | 1,381,815.18 |
| Total | 1,022,469.21 | 176,458.07 | 100,195.50 | 50,476.67 | 23,920.74 | 7,117.83 | 1,177.17 | 1,381,815.18 |

| 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 | 156,047 | 10,632 | 6,037 | 3,584 | 2,138 | 972 | 95 | 179,505 |
| Total | 156,047 | 10,632 | 6,037 | 3,584 | 2,138 | 972 | 95 | 179,505 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 81.7 | Afghani |
| ALL | 103.57 | Lek |
| AMD | 494.21 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 647.591 | Kwanza |
| ARS | 95.94 | Argentine Peso |
| AUD | 1.3364 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.6586 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 84.63 | Taka |
| BGN | 1.6585 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 1960.65 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

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09 July 2021

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|-----|----------|------------------------|
| BND | 1.3489 | Brunei Dollar |
| BOB | 6.82 | Boliviano |
| BRL | 5.2315 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 74.656 | Ngultrum |
| BWP | 10.929 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2477 | Canadian Dollar |
| CDF | 1982 | Congolese Franc |
| CHF | 0.9253 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 748.73 | Chilean Peso |
| CNY | 6.4718 | Yuan Renminbi |
| COP | 3828 | Colombian Peso |
| COU | 0.0751 | Unidad de Valor Real |
| CRC | 619.55 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 93.51 | Cape Verde Escudo |
| CZK | 21.837 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.306 | Danish Krone |
| DOP | 56.95 | Dominican Peso |
| DZD | 134.2 | Algerian Dinar |
| EGP | 15.62 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 43.8332 | Ethiopian Birr |
| EUR | 0.848 | Euro |
| FJD | 2.0483 | Fiji Dollar |
| FKP | 0.7239 | Falkland Islands Pound |
| GBP | 0.7244 | Pound Sterling |
| GEL | 3.115 | Lari |
| GHS | 5.89 | Cedi |
| GIP | 0.7238 | Gibraltar Pound |
| GMD | 51 | Dalasi |
| GNF | 9776 | Guinea Franc |
| GTQ | 7.74 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.7681 | Hong Kong Dollar |
| HNL | 23.763 | Lempira |
| HRK | 6.3478 | Croatian Kuna |
| HTG | 93.5148 | Gourde |
| HUF | 302.52 | Forint |
| IDR | 14480 | Rupiah |
| ILS | 3.2706 | New Israeli Sheqel |
| INR | 74.79 | Indian Rupee |

Foreign Exchange Position

Positions as at:

09 July 2021

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 123.94 | Iceland Krona |
| JMD | 149.46 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 110.65 | Yen |
| KES | 107.85 | Kenyan Shilling |
| KGS | 84.8 | Som |
| KHR | 4064 | Riel |
| KMF | 416.23 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1141.5 | Won |
| KWD | 0.3009 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 428.08 | Tenge |
| LAK | 9459.04 | Kip |
| LBP | 1505.7 | Lebanese Pound |
| LKR | 198.5 | Sri Lanka Rupee |
| LRD | 170.6 | Liberian Dollar |
| LSL | 14.3025 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.5065 | Libyan Dinar |
| MAD | 8.9595 | Moroccan Dirham |
| MDL | 17.97 | Moldovan Leu |
| MGA | 3849.8 | Malagasy Ariary |
| MKD | 52.17 | Denar |
| MMK | 1642 | Kyat |
| MNT | 2824 | Tugrik |
| MOP | 8.001 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 43 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 801.11 | Kwacha |
| MXN | 19.923 | Mexican Peso |
| MXV | 2.9121 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.16 | Malaysian Ringgit |
| MZN | 62.85 | Metical |
| NAD | 14.308 | Namibia Dollar |
| NGN | 411 | Naira |
| NIO | 34.85 | Cordoba Oro |
| NOK | 8.7236 | Norwegian Krone |
| NPR | 119.38 | Nepalese Rupee |
| NZD | 1.4245 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.9477 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

09 July 2021

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4188 | Kina |
| PHP | 49.82 | Philippine Peso |
| PKR | 158.3 | Pakistan Rupee |
| PLN | 3.8402 | Zloty |
| PYG | 6777.12 | Guarani |
| QAR | 3.7001 | Qatari Rial |
| RON | 4.1761 | Leu |
| RSD | 99.2 | Serbian Dinar |
| RUB | 74.495 | Russian Ruble |
| RWF | 1002.49 | Rwanda Franc |
| SAR | 3.7505 | Saudi Riyal |
| SBD | 7.8125 | Solomon Islands Dollar |
| SCR | 15.1917 | Seychelles Rupee |
| SDG | 448.5472 | Sudanese Pound |
| SEK | 8.6137 | Swedish Krona |
| SGD | 1.3489 | Singapore Dollar |
| SHP | 0.7226 | Saint Helena Pound |
| SLL | 10175 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 20.871 | Surinam Dollar |
| SSP | 175.306 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2511 | Syrian Pound |
| SZL | 14.3085 | Lilangeni |
| THB | 32.3 | Baht |
| TJS | 11.31 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.7816 | Tunisian Dinar |
| TOP | 2.1815 | Pa'anga |
| TRY | 8.6837 | Turkish Lira |
| TTD | 6.7578 | Trinidad and Tobago Dollar |
| TWD | 28.003 | New Taiwan Dollar |
| TZS | 2314 | Tanzanian Shilling |
| UAH | 27.2099 | Hryvnia |
| UGX | 3555 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 43.88 | Peso Uruguayo |
| UZS | 10620.04 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23015 | Dong |
| VUV | 108.99 | Vatu |
| WST | 2.4963 | Tala |
| XAF | 550.2 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 551.25 | CFA Franc BCEAO |
| XPF | 101.06 | CFP Franc |

Foreign Exchange Position

Positions as at:

09 July 2021

| | | |
|-----|---------|-----------------|
| YER | 246.78 | Yemeni Rial |
| ZAR | 14.3046 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 83.372 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

09 July 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|---------------------|-----------------------|----------------------|
| Basis Swap | 824,259.39 | 410,882.36 | 1,235,141.75 |
| Floating vs. Fixed | 7,825,135.95 | 3,408,118.11 | 11,233,254.06 |
| Overnight Index Swap | 512,724.69 | 316,905.18 | 829,629.87 |
| Total | 9,162,120.03 | 4,135,905.65 | 13,298,025.68 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 13,097 | 4,043 | 17,139 |
| Floating vs. Fixed | 221,087 | 112,797 | 333,884 |
| Overnight Index Swap | 13,457 | 6,597 | 20,053 |
| Total | 247,640 | 123,436 | 371,076 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 333,880.35 | 0.00 | 57,739.15 | 7,134.44 | 192,017.43 | 142,380.63 | 501,989.76 | 1,235,141.75 |
| Floating vs. Fixed | 2,457,983.76 | 1,958,755.53 | 363,206.05 | 58,572.78 | 703,784.81 | 1,609,849.94 | 4,081,101.18 | 11,233,254.06 |
| Overnight Index Swap | 203,540.66 | 30.90 | 85,366.52 | 3,015.42 | 26,996.58 | 0.05 | 510,679.72 | 829,629.87 |
| Total | 2,995,404.77 | 1,958,786.44 | 506,311.73 | 68,722.64 | 922,798.83 | 1,752,230.62 | 5,093,770.66 | 13,298,025.68 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,270 | 0 | 240 | 87 | 2,395 | 4,448 | 5,699 | 17,139 |
| Floating vs. Fixed | 82,859 | 61,308 | 5,554 | 1,336 | 13,120 | 61,011 | 108,697 | 333,884 |
| Overnight Index Swap | 1,141 | 2 | 617 | 116 | 358 | 4 | 17,815 | 20,053 |
| Total | 88,270 | 61,310 | 6,411 | 1,539 | 15,873 | 65,463 | 132,211 | 371,076 |

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 | 430,840.49 | 212,020.68 | 346,025.57 | 180,652.98 | 36,236.16 | 18,158.03 | 11,207.84 | 1,235,141.75 |
| Floating vs. Fixed | 3,871,146.17 | 1,808,712.90 | 3,489,027.28 | 1,542,025.95 | 217,311.77 | 137,318.33 | 167,711.67 | 11,233,254.06 |
| Overnight Index Swap | 493,958.04 | 143,910.75 | 155,630.37 | 29,794.34 | 3,067.96 | 1,583.62 | 1,684.79 | 829,629.87 |
| Total | 4,795,944.70 | 2,164,644.32 | 3,990,683.22 | 1,752,473.27 | 256,615.89 | 157,059.99 | 180,604.30 | 13,298,025.68 |

| 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 | 2,984 | 2,470 | 5,299 | 3,800 | 1,070 | 803 | 713 | 17,139 |
| Floating vs. Fixed | 57,553 | 43,329 | 133,049 | 75,362 | 9,935 | 6,620 | 8,037 | 333,884 |
| Overnight Index Swap | 5,891 | 4,612 | 8,170 | 1,080 | 131 | 98 | 71 | 20,053 |
| Total | 66,428 | 50,411 | 146,518 | 80,242 | 11,136 | 7,521 | 8,821 | 371,076 |

Foreign Exchange Rate

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

Interest Rate Position

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| | | |
|-----|----------|-------------------------------|
| AFN | 81.7 | Afghani |
| ALL | 103.57 | Lek |
| AMD | 494.21 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 647.591 | Kwanza |
| ARS | 95.94 | Argentine Peso |
| AUD | 1.3364 | Australian Dollar |
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| BGN | 1.6585 | Bulgarian Lev |
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| BND | 1.3489 | Brunei Dollar |
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| BWP | 10.929 | Pula |
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| DZD | 134.2 | Algerian Dinar |
| EGP | 15.62 | Egyptian Pound |
| ERN | 15 | Nakfa |

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| ETB | 43.8332 | Ethiopian Birr |
| EUR | 0.848 | Euro |
| FJD | 2.0483 | Fiji Dollar |
| FKP | 0.7239 | Falkland Islands Pound |
| GBP | 0.7244 | Pound Sterling |
| GEL | 3.115 | Lari |
| GHS | 5.89 | Cedi |
| GIP | 0.7238 | Gibraltar Pound |
| GMD | 51 | Dalasi |
| GNF | 9776 | Guinea Franc |
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| GYP | 207.98 | Guyana Dollar |
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| IRR | 42000 | Iranian Rial |
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| KHR | 4064 | Riel |
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| MKD | 52.17 Denar |
| MMK | 1642 Kyat |
| MNT | 2824 Tugrik |
| MOP | 8.001 Pataca |
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| MUR | 43 Mauritius Rupee |
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| PGK | 3.4188 Kina |
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| PKR | 158.3 Pakistan Rupee |
| PLN | 3.8402 Zloty |
| PYG | 6777.12 Guarani |
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| RON | 4.1761 Leu |
| RSD | 99.2 Serbian Dinar |
| RUB | 74.495 Russian Ruble |
| RWF | 1002.49 Rwanda Franc |
| SAR | 3.7505 Saudi Riyal |
| SBD | 7.8125 Solomon Islands Dollar |
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| SDG | 448.5472 Sudanese Pound |
| SEK | 8.6137 Swedish Krona |
| SGD | 1.3489 Singapore Dollar |
| SHP | 0.7226 Saint Helena Pound |
| SLL | 10175 Leone |
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|-----|-----------------------------------|
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| SSP | 175.306 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 2511 Syrian Pound |
| SZL | 14.3085 Lilangeni |
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| TMT | 3.49 New Manat |
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| TRY | 8.6837 Turkish Lira |
| TTD | 6.7578 Trinidad and Tobago Dollar |
| TWD | 28.003 New Taiwan Dollar |
| TZS | 2314 Tanzanian Shilling |
| UAH | 27.2099 Hryvnia |
| UGX | 3555 Uganda Shilling |
| USD | 1 US Dollar |
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| UZS | 10620.04 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23015 Dong |
| VUV | 108.99 Vatu |
| WST | 2.4963 Tala |
| XAF | 550.2 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 551.25 CFA Franc BCEAO |
| XPF | 101.06 CFP Franc |
| YER | 246.78 Yemeni Rial |
| ZAR | 14.3046 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 83.372 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

05 July 2021 to

09 July 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|-------------------|
| Non-deliverable Forward | 123,969.14 | 329,374.12 | 453,343.26 |
| Total | 123,969.14 | 329,374.12 | 453,343.26 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|---------------|
| Non-deliverable Forward | 16,063 | 31,153 | 47,216 |
| Total | 16,063 | 31,153 | 47,216 |

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 | 25,585.37 | 7,267.67 | 52,695.41 | 75,011.42 | 2,990.38 | 10,391.15 | 267,032.63 | 12,369.24 | 453,343.26 |
| Total | 25,585.37 | 7,267.67 | 52,695.41 | 75,011.42 | 2,990.38 | 10,391.15 | 267,032.63 | 12,369.24 | 453,343.26 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|--------------|--------------|--------------|---------------|------------|--------------|---------------|------------|---------------|
| Non-deliverable Forward | 1,384 | 2,676 | 7,508 | 15,783 | 753 | 3,299 | 15,119 | 696 | 47,216 |
| Total | 1,384 | 2,676 | 7,508 | 15,783 | 753 | 3,299 | 15,119 | 696 | 47,216 |

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 | 388,920.29 | 25,003.67 | 24,600.41 | 6,467.12 | 8,103.04 | 209.59 | 39.13 | 453,343.26 |
| Total | 388,920.29 | 25,003.67 | 24,600.41 | 6,467.12 | 8,103.04 | 209.59 | 39.13 | 453,343.26 |

| Number of New Trade | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total |
|-------------------------|---------------|--------------|--------------|---------------|-------------|-------------|-----------|---------------|
| Non-deliverable Forward | 44,510 | 1,228 | 688 | 260 | 466 | 55 | 10 | 47,216 |
| Total | 44,510 | 1,228 | 688 | 260 | 466 | 55 | 10 | 47,216 |

Interest Rate Turnover

Turnover for the period:

05 July 2021 to

09 July 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 9,822.07 | 306,010.48 | 315,832.56 |
| Floating vs. Fixed | 445,549.90 | 396,843.42 | 842,393.32 |
| Overnight Index Swap | 74,808.83 | 29,688.49 | 104,497.32 |
| Total | 530,180.80 | 732,542.39 | 1,262,723.19 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 189 | 1,764 | 1,953 |
| Floating vs. Fixed | 9,200 | 4,878 | 14,078 |
| Overnight Index Swap | 827 | 268 | 1,095 |
| Total | 10,216 | 6,910 | 17,126 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|------------------|-------------------|---------------------|
| Basis Swap | 43,692.23 | 0.00 | 32,277.24 | 3,464.26 | 11,325.48 | 1,474.63 | 223,598.71 | 315,832.56 |
| Floating vs. Fixed | 144,142.60 | 127,288.93 | 8,634.04 | 4,019.33 | 9,237.77 | 42,967.47 | 506,103.18 | 842,393.32 |
| Overnight Index Swap | 31,800.73 | 0.00 | 14.15 | 356.98 | 358.10 | 0.00 | 71,967.36 | 104,497.32 |
| Total | 219,635.57 | 127,288.93 | 40,925.43 | 7,840.57 | 20,921.35 | 44,442.09 | 801,669.25 | 1,262,723.19 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|------------|------------|--------------|--------------|---------------|
| Basis Swap | 586 | 0 | 211 | 75 | 82 | 108 | 892 | 1,953 |
| Floating vs. Fixed | 2,102 | 2,915 | 206 | 39 | 166 | 1,835 | 6,816 | 14,078 |
| Overnight Index Swap | 123 | 0 | 2 | 17 | 18 | 0 | 935 | 1,095 |
| Total | 2,811 | 2,915 | 419 | 131 | 266 | 1,943 | 8,643 | 17,126 |

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 | 226,770.49 | 51,321.55 | 24,848.57 | 8,344.65 | 2,553.66 | 1,193.32 | 800.31 | 315,832.56 |
| Floating vs. Fixed | 283,553.53 | 189,223.36 | 207,906.74 | 124,477.39 | 28,941.19 | 2,459.97 | 5,831.14 | 842,393.32 |
| Overnight Index Swap | 63,429.02 | 24,964.37 | 9,024.70 | 5,626.56 | 1,174.20 | 157.79 | 120.69 | 104,497.32 |
| Total | 573,753.04 | 265,509.28 | 241,780.01 | 138,448.59 | 32,669.05 | 3,811.08 | 6,752.14 | 1,262,723.19 |

| 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 | 233 | 200 | 461 | 443 | 188 | 133 | 297 | 1,953 |
| Floating vs. Fixed | 1,437 | 1,795 | 4,020 | 4,739 | 1,170 | 204 | 714 | 14,078 |
| Overnight Index Swap | 218 | 164 | 389 | 265 | 40 | 11 | 10 | 1,095 |
| Total | 1,888 | 2,159 | 4,869 | 5,446 | 1,397 | 348 | 1,021 | 17,126 |