

Foreign Exchange Position

Positions as at: 08 October 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 428,278.53 | 990,029.76 | 1,418,308.29 |
| Total | 428,278.53 | 990,029.76 | 1,418,308.29 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 53,163 | 134,083 | 187,246 |
| Total | 53,163 | 134,083 | 187,246 |

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 | 110,721.32 | 38,035.03 | 211,699.90 | 342,345.44 | 12,634.13 | 39,141.22 | 618,874.49 | 44,856.77 | 1,418,308.29 |
| Total | 110,721.32 | 38,035.03 | 211,699.90 | 342,345.44 | 12,634.13 | 39,141.22 | 618,874.49 | 44,856.77 | 1,418,308.29 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|---------------|---------------|--------------|----------------|
| Non-deliverable Forward | 6,221 | 12,699 | 31,356 | 61,663 | 3,013 | 11,037 | 56,176 | 5,081 | 187,246 |
| Total | 6,221 | 12,699 | 31,356 | 61,663 | 3,013 | 11,037 | 56,176 | 5,081 | 187,246 |

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 | 1,035,593.02 | 213,729.22 | 82,914.12 | 51,855.38 | 24,031.48 | 8,697.88 | 1,487.19 | 1,418,308.29 |
| Total | 1,035,593.02 | 213,729.22 | 82,914.12 | 51,855.38 | 24,031.48 | 8,697.88 | 1,487.19 | 1,418,308.29 |

| 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 | 162,795 | 12,151 | 5,263 | 3,650 | 2,126 | 1,102 | 159 | 187,246 |
| Total | 162,795 | 12,151 | 5,263 | 3,650 | 2,126 | 1,102 | 159 | 187,246 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 90.46 | Afghani |
| ALL | 104.8 | Lek |
| AMD | 487.8 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 598 | Kwanza |
| ARS | 98.91 | Argentine Peso |
| AUD | 1.3746 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.6922 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 85.46 | Taka |
| BGN | 1.6921 | Bulgarian Lev |
| BHD | 0.3768 | Bahraini Dinar |
| BIF | 1975.8 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

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|-----|----------|------------------------|
| BND | 1.3585 | Brunei Dollar |
| BOB | 6.84 | Boliviano |
| BRL | 5.4912 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 74.997 | Ngultrum |
| BWP | 11.3122 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2587 | Canadian Dollar |
| CDF | 1981.05 | Congolese Franc |
| CHF | 0.9272 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 812.93 | Chilean Peso |
| CNY | 6.4452 | Yuan Renminbi |
| COP | 3785.53 | Colombian Peso |
| COU | 0.0754 | Unidad de Valor Real |
| CRC | 624.375 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 95.41 | Cape Verde Escudo |
| CZK | 21.959 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.4369 | Danish Krone |
| DOP | 56.2 | Dominican Peso |
| DZD | 137.1599 | Algerian Dinar |
| EGP | 15.65 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 46.3163 | Ethiopian Birr |
| EUR | 0.8651 | Euro |
| FJD | 2.0687 | Fiji Dollar |
| FKP | 0.7349 | Falkland Islands Pound |
| GBP | 0.7362 | Pound Sterling |
| GEL | 3.122 | Lari |
| GHS | 5.98 | Cedi |
| GIP | 0.7348 | Gibraltar Pound |
| GMD | 51.65 | Dalasi |
| GNF | 9701 | Guinea Franc |
| GTQ | 7.725 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.7863 | Hong Kong Dollar |
| HNL | 24.043 | Lempira |
| HRK | 6.4956 | Croatian Kuna |
| HTG | 98 | Gourde |
| HUF | 310.29 | Forint |
| IDR | 14250 | Rupiah |
| ILS | 3.2342 | New Israeli Sheqel |
| INR | 74.758 | Indian Rupee |

Foreign Exchange Position

Positions as at:

08 October 2021

| | | |
|-----|---------|-----------------------------------|
| IQD | 1459 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 128.44 | Iceland Krona |
| JMD | 147 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 111.41 | Yen |
| KES | 110.6 | Kenyan Shilling |
| KGS | 84.8 | Som |
| KHR | 4070 | Riel |
| KMF | 426.21 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1190.21 | Won |
| KWD | 0.3012 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 424.88 | Tenge |
| LAK | 10010 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 199.5 | Sri Lanka Rupee |
| LRD | 169.7 | Liberian Dollar |
| LSL | 14.9613 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.5446 | Libyan Dinar |
| MAD | 9.0695 | Moroccan Dirham |
| MDL | 17.405 | Moldovan Leu |
| MGA | 3906 | Malagasy Ariary |
| MKD | 53.2 | Denar |
| MMK | 1928 | Kyat |
| MNT | 2825 | Tugrik |
| MOP | 8.02 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 42.35 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 807.5 | Kwacha |
| MXN | 20.549 | Mexican Peso |
| MXV | 2.9655 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.183 | Malaysian Ringgit |
| MZN | 63.2 | Metical |
| NAD | 15.08 | Namibia Dollar |
| NGN | 409.82 | Naira |
| NIO | 35.14 | Cordoba Oro |
| NOK | 8.5797 | Norwegian Krone |
| NPR | 119.96 | Nepalese Rupee |
| NZD | 1.4463 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 4.137 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

08 October 2021

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4072 | Kina |
| PHP | 50.82 | Philippine Peso |
| PKR | 170.75 | Pakistan Rupee |
| PLN | 3.9328 | Zloty |
| PYG | 6912.37 | Guarani |
| QAR | 3.6527 | Qatari Rial |
| RON | 4.2777 | Leu |
| RSD | 101.64 | Serbian Dinar |
| RUB | 72.365 | Russian Ruble |
| RWF | 1013.56 | Rwanda Franc |
| SAR | 3.7502 | Saudi Riyal |
| SBD | 7.7519 | Solomon Islands Dollar |
| SCR | 13.3788 | Seychelles Rupee |
| SDG | 439.0052 | Sudanese Pound |
| SEK | 8.7996 | Swedish Krona |
| SGD | 1.3585 | Singapore Dollar |
| SHP | 0.7361 | Saint Helena Pound |
| SLL | 10465 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 21.307 | Surinam Dollar |
| SSP | 175.306 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2510 | Syrian Pound |
| SZL | 14.9673 | Lilangeni |
| THB | 33.81 | Baht |
| TJS | 11.31 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.8358 | Tunisian Dinar |
| TOP | 2.1939 | Pa'anga |
| TRY | 8.8695 | Turkish Lira |
| TTD | 6.7466 | Trinidad and Tobago Dollar |
| TWD | 27.974 | New Taiwan Dollar |
| TZS | 2302 | Tanzanian Shilling |
| UAH | 26.3391 | Hryvnia |
| UGX | 3560 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 43.03 | Peso Uruguayo |
| UZS | 10667.04 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 22750 | Dong |
| VUV | 110.6 | Vatu |
| WST | 2.5031 | Tala |
| XAF | 563 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 563.5 | CFA Franc BCEAO |
| XPF | 103.12 | CFP Franc |

Foreign Exchange Position

Positions as at:

08 October 2021

| | | |
|-----|---------|-----------------|
| YER | 249.99 | Yemeni Rial |
| ZAR | 14.9638 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 86.3394 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

08 October 2021

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 764,940.10 | 453,860.41 | 1,218,800.50 |
| Floating vs. Fixed | 9,030,943.96 | 3,462,471.18 | 12,493,415.15 |
| Overnight Index Swap | 599,728.08 | 345,506.59 | 945,234.67 |
| Total | 10,395,612.14 | 4,261,838.18 | 14,657,450.32 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 12,899 | 4,264 | 17,163 |
| Floating vs. Fixed | 265,787 | 119,053 | 384,840 |
| Overnight Index Swap | 20,017 | 7,101 | 27,118 |
| Total | 298,703 | 130,418 | 429,121 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 324,247.09 | 0.00 | 57,174.02 | 7,054.28 | 147,936.82 | 142,221.39 | 540,166.91 | 1,218,800.50 |
| Floating vs. Fixed | 2,782,251.10 | 2,174,183.31 | 381,894.78 | 54,997.85 | 749,931.50 | 1,725,329.47 | 4,624,827.13 | 12,493,415.15 |
| Overnight Index Swap | 191,871.97 | 992.21 | 79,690.01 | 8,777.55 | 32,130.19 | 1.36 | 631,771.37 | 945,234.67 |
| Total | 3,298,370.16 | 2,175,175.52 | 518,758.81 | 70,829.68 | 929,998.52 | 1,867,552.21 | 5,796,765.41 | 14,657,450.32 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,297 | 0 | 240 | 62 | 1,865 | 4,564 | 6,135 | 17,163 |
| Floating vs. Fixed | 89,884 | 69,517 | 5,682 | 1,301 | 15,171 | 67,691 | 135,595 | 384,840 |
| Overnight Index Swap | 1,766 | 21 | 606 | 189 | 557 | 7 | 23,972 | 27,118 |
| Total | 95,947 | 69,538 | 6,528 | 1,552 | 17,593 | 72,262 | 165,702 | 429,121 |

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 | 433,138.48 | 211,688.61 | 338,058.27 | 173,395.77 | 34,618.75 | 16,576.87 | 11,323.75 | 1,218,800.50 |
| Floating vs. Fixed | 4,137,770.89 | 2,089,076.07 | 3,941,087.95 | 1,753,502.24 | 244,635.98 | 145,855.14 | 181,486.88 | 12,493,415.15 |
| Overnight Index Swap | 489,190.82 | 166,972.03 | 226,671.52 | 47,862.20 | 8,730.67 | 2,620.31 | 3,187.11 | 945,234.67 |
| Total | 5,060,100.19 | 2,467,736.71 | 4,505,817.74 | 1,974,760.21 | 287,985.40 | 165,052.32 | 195,997.74 | 14,657,450.32 |

| 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 | 2,994 | 2,389 | 5,497 | 3,804 | 1,030 | 742 | 709 | 17,163 |
| Floating vs. Fixed | 62,325 | 51,570 | 157,357 | 86,482 | 11,237 | 7,058 | 8,812 | 384,840 |
| Overnight Index Swap | 6,203 | 5,789 | 11,918 | 2,513 | 355 | 163 | 179 | 27,118 |
| Total | 71,521 | 59,748 | 174,771 | 92,798 | 12,621 | 7,963 | 9,700 | 429,121 |

Foreign Exchange Rate

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

Interest Rate Position

Positions as at:

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| | | |
|-----|----------|-------------------------------|
| AFN | 90.46 | Afghani |
| ALL | 104.8 | Lek |
| AMD | 487.8 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 598 | Kwanza |
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| AZN | 1.693 | Azerbaijani Manat |
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| BSD | 1 | Bahamian Dollar |
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| CRC | 624.375 | Costa Rican Colon |
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| EGP | 15.65 | Egyptian Pound |
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|-----|---------|------------------------|
| ETB | 46.3163 | Ethiopian Birr |
| EUR | 0.8651 | Euro |
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| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
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| MGA | 3906 Malagasy Ariary |
| MKD | 53.2 Denar |
| MMK | 1928 Kyat |
| MNT | 2825 Tugrik |
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| MUR | 42.35 Mauritius Rupee |
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| PEN | 4.137 Nuevo Sol |
| PGK | 3.4072 Kina |
| PHP | 50.82 Philippine Peso |
| PKR | 170.75 Pakistan Rupee |
| PLN | 3.9328 Zloty |
| PYG | 6912.37 Guarani |
| QAR | 3.6527 Qatari Rial |
| RON | 4.2777 Leu |
| RSD | 101.64 Serbian Dinar |
| RUB | 72.365 Russian Ruble |
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| SAR | 3.7502 Saudi Riyal |
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| SVC | 8.7498 El Salvador Colon |
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| SZL | 14.9673 Lilangeni |
| THB | 33.81 Baht |
| TJS | 11.31 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.8358 Tunisian Dinar |
| TOP | 2.1939 Pa'anga |
| TRY | 8.8695 Turkish Lira |
| TTD | 6.7466 Trinidad and Tobago Dollar |
| TWD | 27.974 New Taiwan Dollar |
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| UAH | 26.3391 Hryvnia |
| UGX | 3560 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 43.03 Peso Uruguayo |
| UZS | 10667.04 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 22750 Dong |
| VUV | 110.6 Vatu |
| WST | 2.5031 Tala |
| XAF | 563 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 563.5 CFA Franc BCEAO |
| XPF | 103.12 CFP Franc |
| YER | 249.99 Yemeni Rial |
| ZAR | 14.9638 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 86.3394 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

04 October 2021 to

08 October 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 111,248.29 | 180,176.36 | 291,424.66 |
| Total | 111,248.29 | 180,176.36 | 291,424.66 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 19,320 | 37,034 | 56,354 |
| Total | 19,320 | 37,034 | 56,354 |

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 | 6,850.58 | 13,325.92 | 46,401.61 | 68,010.85 | 3,414.42 | 11,386.85 | 135,165.58 | 6,868.85 | 291,424.66 |
| Total | 6,850.58 | 13,325.92 | 46,401.61 | 68,010.85 | 3,414.42 | 11,386.85 | 135,165.58 | 6,868.85 | 291,424.66 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 576 | 4,152 | 10,912 | 17,502 | 745 | 3,712 | 17,918 | 838 | 56,354 |
| Total | 576 | 4,152 | 10,912 | 17,502 | 745 | 3,712 | 17,918 | 838 | 56,354 |

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 | 254,097.15 | 22,510.80 | 6,714.38 | 2,833.54 | 4,416.49 | 807.63 | 44.66 | 291,424.66 |
| Total | 254,097.15 | 22,510.80 | 6,714.38 | 2,833.54 | 4,416.49 | 807.63 | 44.66 | 291,424.66 |

| 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 | 54,045 | 1,508 | 330 | 150 | 286 | 32 | 4 | 56,354 |
| Total | 54,045 | 1,508 | 330 | 150 | 286 | 32 | 4 | 56,354 |

Interest Rate Turnover

Turnover for the period:

04 October 2021 to

08 October 2021

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|---------------------|-----------------------|---------------------|
| Basis Swap | 5,556.11 | 417,896.11 | 423,452.23 |
| Floating vs. Fixed | 1,101,590.54 | 543,362.80 | 1,644,953.35 |
| Overnight Index Swap | 116,982.91 | 39,782.83 | 156,765.74 |
| Total | 1,224,129.56 | 1,001,041.75 | 2,225,171.31 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 95 | 2,000 | 2,095 |
| Floating vs. Fixed | 32,549 | 9,355 | 41,903 |
| Overnight Index Swap | 6,089 | 591 | 6,680 |
| Total | 38,733 | 11,945 | 50,678 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|------------------|------------------|-------------------|-------------------|---------------------|---------------------|
| Basis Swap | 43,834.52 | 0.00 | 35,233.65 | 4,964.82 | 9,516.53 | 2,426.74 | 327,475.96 | 423,452.23 |
| Floating vs. Fixed | 402,763.81 | 22,010.68 | 14,762.02 | 4,406.30 | 161,407.23 | 139,718.69 | 899,884.62 | 1,644,953.35 |
| Overnight Index Swap | 34,269.40 | 0.00 | 56.06 | 1,129.97 | 4,057.39 | 0.00 | 117,252.91 | 156,765.74 |
| Total | 480,867.73 | 22,010.68 | 50,051.74 | 10,501.09 | 174,981.15 | 142,145.42 | 1,344,613.49 | 2,225,171.31 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|------------|------------|------------|--------------|--------------|---------------|---------------|
| Basis Swap | 464 | 0 | 252 | 54 | 104 | 131 | 1,091 | 2,095 |
| Floating vs. Fixed | 4,578 | 562 | 226 | 71 | 2,357 | 4,577 | 29,533 | 41,903 |
| Overnight Index Swap | 457 | 0 | 1 | 18 | 94 | 0 | 6,111 | 6,680 |
| Total | 5,499 | 562 | 479 | 143 | 2,555 | 4,708 | 36,734 | 50,678 |

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 | 296,128.13 | 74,063.50 | 33,831.83 | 13,139.18 | 3,264.31 | 1,511.33 | 1,513.94 | 423,452.23 |
| Floating vs. Fixed | 640,195.03 | 258,027.98 | 400,487.82 | 265,409.49 | 40,772.41 | 9,334.41 | 30,726.20 | 1,644,953.35 |
| Overnight Index Swap | 46,129.60 | 34,338.42 | 38,814.59 | 28,024.46 | 7,635.18 | 329.66 | 1,493.82 | 156,765.74 |
| Total | 982,452.76 | 366,429.90 | 473,134.24 | 306,573.14 | 51,671.91 | 11,175.40 | 33,733.96 | 2,225,171.31 |

| 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 | 221 | 247 | 464 | 463 | 195 | 142 | 364 | 2,095 |
| Floating vs. Fixed | 7,197 | 4,331 | 15,780 | 10,914 | 1,747 | 463 | 1,474 | 41,903 |
| Overnight Index Swap | 703 | 886 | 3,538 | 1,085 | 346 | 36 | 87 | 6,680 |
| Total | 8,121 | 5,464 | 19,781 | 12,461 | 2,288 | 640 | 1,924 | 50,678 |