

Foreign Exchange Position

Positions as at: 14 April 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 498,784.96 | 973,553.53 | 1,472,338.49 |
| Total | 498,784.96 | 973,553.53 | 1,472,338.49 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 74,066 | 147,737 | 221,803 |
| Total | 74,066 | 147,737 | 221,803 |

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 | 125,889.72 | 37,417.95 | 237,687.50 | 428,093.59 | 14,057.99 | 40,092.64 | 536,922.84 | 52,176.25 | 1,472,338.49 |
| Total | 125,889.72 | 37,417.95 | 237,687.50 | 428,093.59 | 14,057.99 | 40,092.64 | 536,922.84 | 52,176.25 | 1,472,338.49 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|---------------|---------------|--------------|----------------|
| Non-deliverable Forward | 6,326 | 11,230 | 38,978 | 80,398 | 3,456 | 10,742 | 65,179 | 5,495 | 221,803 |
| Total | 6,326 | 11,230 | 38,978 | 80,398 | 3,456 | 10,742 | 65,179 | 5,495 | 221,803 |

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 | 1,131,820.22 | 170,605.44 | 75,657.29 | 59,334.28 | 22,918.83 | 10,472.34 | 1,530.10 | 1,472,338.49 |
| Total | 1,131,820.22 | 170,605.44 | 75,657.29 | 59,334.28 | 22,918.83 | 10,472.34 | 1,530.10 | 1,472,338.49 |

| 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 | 199,788 | 9,643 | 5,012 | 3,724 | 2,307 | 1,194 | 135 | 221,803 |
| Total | 199,788 | 9,643 | 5,012 | 3,724 | 2,307 | 1,194 | 135 | 221,803 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6726 | UAE Dirham |
| AFN | 87.85 | Afghani |
| ALL | 111.55 | Lek |
| AMD | 472.13 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 424.995 | Kwanza |
| ARS | 112.65 | Argentine Peso |
| AUD | 1.3403 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.806 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 85.93 | Taka |
| BGN | 1.8063 | Bulgarian Lev |
| BHD | 0.377 | Bahraini Dinar |
| BIF | 2004.65 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

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14 April 2022

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|-----|----------|------------------------|
| BND | 1.3639 | Brunei Dollar |
| BOB | 6.8 | Boliviano |
| BRL | 4.6735 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 76.096 | Ngultrum |
| BWP | 11.4286 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2643 | Canadian Dollar |
| CDF | 1995.14 | Congolese Franc |
| CHF | 0.9331 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 806.4 | Chilean Peso |
| CNY | 6.3651 | Yuan Renminbi |
| COP | 3748.15 | Colombian Peso |
| COU | 0.0805 | Unidad de Valor Real |
| CRC | 649.925 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 101.83 | Cape Verde Escudo |
| CZK | 22.558 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.8676 | Danish Krone |
| DOP | 54.87 | Dominican Peso |
| DZD | 143.1096 | Algerian Dinar |
| EGP | 18.45 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 51.147 | Ethiopian Birr |
| EUR | 0.9234 | Euro |
| FJD | 2.0829 | Fiji Dollar |
| FKP | 0.7686 | Falkland Islands Pound |
| GBP | 0.769 | Pound Sterling |
| GEL | 3.07 | Lari |
| GHS | 7.45 | Cedi |
| GIP | 0.7686 | Gibraltar Pound |
| GMD | 53.45 | Dalasi |
| GNF | 8758 | Guinea Franc |
| GTQ | 7.655 | Quetzal |
| GYD | 208.19 | Guyana Dollar |
| HKD | 7.8369 | Hong Kong Dollar |
| HNL | 24.2871 | Lempira |
| HRK | 6.9725 | Croatian Kuna |
| HTG | 106 | Gourde |
| HUF | 348.76 | Forint |
| IDR | 14360 | Rupiah |
| ILS | 3.202 | New Israeli Sheqel |
| INR | 76.0554 | Indian Rupee |

Foreign Exchange Position

Positions as at:

14 April 2022

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.52 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 128.79 | Iceland Krona |
| JMD | 153.25 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 125.35 | Yen |
| KES | 115.35 | Kenyan Shilling |
| KGS | 86.02 | Som |
| KHR | 4034 | Riel |
| KMF | 452.33 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1228.08 | Won |
| KWD | 0.3045 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 448.08 | Tenge |
| LAK | 11839.2 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 315 | Sri Lanka Rupee |
| LRD | 151.1 | Liberian Dollar |
| LSL | 14.5 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.6864 | Libyan Dinar |
| MAD | 9.841 | Moroccan Dirham |
| MDL | 18.351 | Moldovan Leu |
| MGA | 3987.5 | Malagasy Ariary |
| MKD | 56.65 | Denar |
| MMK | 1850 | Kyat |
| MNT | 3018 | Tugrik |
| MOP | 8.072 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 43.1 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 802.1 | Kwacha |
| MXN | 19.787 | Mexican Peso |
| MXV | 2.7232 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.231 | Malaysian Ringgit |
| MZN | 63.2 | Metical |
| NAD | 14.5128 | Namibia Dollar |
| NGN | 414.09 | Naira |
| NIO | 35.61 | Cordoba Oro |
| NOK | 8.7557 | Norwegian Krone |
| NPR | 121.81 | Nepalese Rupee |
| NZD | 1.4592 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.7208 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

14 April 2022

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4305 | Kina |
| PHP | 52.02 | Philippine Peso |
| PKR | 181.62 | Pakistan Rupee |
| PLN | 4.2818 | Zloty |
| PYG | 6801 | Guarani |
| QAR | 3.6508 | Qatari Rial |
| RON | 4.5591 | Leu |
| RSD | 108.66 | Serbian Dinar |
| RUB | 82.875 | Russian Ruble |
| RWF | 1009.28 | Rwanda Franc |
| SAR | 3.75 | Saudi Riyal |
| SBD | 7.9428 | Solomon Islands Dollar |
| SCR | 13.83 | Seychelles Rupee |
| SDG | 445.2502 | Sudanese Pound |
| SEK | 9.5061 | Swedish Krona |
| SGD | 1.364 | Singapore Dollar |
| SHP | 0.7674 | Saint Helena Pound |
| SLL | 12026 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 20.685 | Surinam Dollar |
| SSP | 419.6041 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYF | 2511 | Syrian Pound |
| SZL | 14.506 | Lilangeni |
| THB | 33.58 | Baht |
| TJS | 12.48 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.9957 | Tunisian Dinar |
| TOP | 2.2095 | Pa'anga |
| TRY | 14.5979 | Turkish Lira |
| TTD | 6.7605 | Trinidad and Tobago Dollar |
| TWD | 29.073 | New Taiwan Dollar |
| TZS | 2317 | Tanzanian Shilling |
| UAH | 29.5 | Hryvnia |
| UGX | 3513.58 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 41.45 | Peso Uruguayo |
| UZS | 11292.37 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 22888 | Dong |
| VUV | 110.54 | Vatu |
| WST | 2.5426 | Tala |
| XAF | 605.63 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 600.25 | CFA Franc BCEAO |
| XPF | 110.05 | CFP Franc |

Foreign Exchange Position

Positions as at:

14 April 2022

| | |
|-----|--------------------------|
| YER | 250 Yemeni Rial |
| ZAR | 14.5042 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 142.2253 Zimbabwe Dollar |

Interest Rate Position

Positions as at:

14 April 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 938,232.36 | 703,504.37 | 1,641,736.73 |
| Floating vs. Fixed | 9,430,724.48 | 3,026,210.44 | 12,456,934.92 |
| Overnight Index Swap | 1,747,065.53 | 665,882.09 | 2,412,947.62 |
| Total | 12,116,022.37 | 4,395,596.90 | 16,511,619.27 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 16,502 | 4,270 | 20,771 |
| Floating vs. Fixed | 283,534 | 112,572 | 396,106 |
| Overnight Index Swap | 49,957 | 11,536 | 61,493 |
| Total | 349,992 | 128,377 | 478,369 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 461,658.30 | 0.00 | 88,288.34 | 11,767.96 | 242,116.91 | 156,463.16 | 681,442.06 | 1,641,736.73 |
| Floating vs. Fixed | 2,863,727.11 | 2,334,922.12 | 285,870.75 | 27,644.40 | 134,584.45 | 1,779,648.66 | 5,030,537.42 | 12,456,934.92 |
| Overnight Index Swap | 756,758.44 | 5,241.87 | 127,440.13 | 55,845.00 | 499,622.67 | 704.44 | 967,335.09 | 2,412,947.62 |
| Total | 4,082,143.85 | 2,340,163.99 | 501,599.22 | 95,257.35 | 876,324.03 | 1,936,816.25 | 6,679,314.57 | 16,511,619.27 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,631 | 0 | 339 | 230 | 4,518 | 4,858 | 6,196 | 20,771 |
| Floating vs. Fixed | 88,923 | 71,816 | 5,927 | 575 | 4,098 | 70,449 | 154,319 | 396,106 |
| Overnight Index Swap | 13,990 | 116 | 873 | 1,340 | 10,618 | 28 | 34,528 | 61,493 |
| Total | 107,544 | 71,932 | 7,138 | 2,145 | 19,234 | 75,334 | 195,043 | 478,369 |

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 | 742,407.14 | 278,886.69 | 367,588.29 | 176,397.08 | 35,732.71 | 21,982.41 | 18,742.40 | 1,641,736.73 |
| Floating vs. Fixed | 4,515,729.00 | 2,244,845.72 | 3,680,079.00 | 1,543,673.45 | 203,515.26 | 101,986.84 | 167,105.64 | 12,456,934.92 |
| Overnight Index Swap | 1,130,341.74 | 390,173.77 | 493,842.10 | 254,601.20 | 63,384.98 | 49,418.19 | 31,185.64 | 2,412,947.62 |
| Total | 6,388,477.88 | 2,913,906.17 | 4,541,509.40 | 1,974,671.74 | 302,632.95 | 173,387.45 | 217,033.68 | 16,511,619.27 |

| 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 | 6,353 | 2,568 | 5,486 | 3,788 | 1,038 | 768 | 771 | 20,771 |
| Floating vs. Fixed | 64,278 | 61,619 | 160,753 | 85,616 | 10,234 | 5,396 | 8,212 | 396,106 |
| Overnight Index Swap | 10,641 | 11,346 | 22,465 | 10,864 | 2,395 | 2,005 | 1,777 | 61,493 |
| Total | 81,272 | 75,533 | 188,704 | 100,268 | 13,666 | 8,168 | 10,760 | 478,369 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6726 | UAE Dirham |

Interest Rate Position

Positions as at:

14 April 2022

| | | |
|-----|----------|-------------------------------|
| AFN | 87.85 | Afghani |
| ALL | 111.55 | Lek |
| AMD | 472.13 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 424.995 | Kwanza |
| ARS | 112.65 | Argentine Peso |
| AUD | 1.3403 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
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| BGN | 1.8063 | Bulgarian Lev |
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| BTN | 76.096 | Ngultrum |
| BWP | 11.4286 | Pula |
| BYR | 19560 | Belarussian Ruble |
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| CAD | 1.2643 | Canadian Dollar |
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| CHF | 0.9331 | Swiss Franc |
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| CNY | 6.3651 | Yuan Renminbi |
| COP | 3748.15 | Colombian Peso |
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| CRC | 649.925 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
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| EGP | 18.45 | Egyptian Pound |
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|-----|---------|------------------------|
| ETB | 51.147 | Ethiopian Birr |
| EUR | 0.9234 | Euro |
| FJD | 2.0829 | Fiji Dollar |
| FKP | 0.7686 | Falkland Islands Pound |
| GBP | 0.769 | Pound Sterling |
| GEL | 3.07 | Lari |
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| GMD | 53.45 | Dalasi |
| GNF | 8758 | Guinea Franc |
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| ILS | 3.202 | New Israeli Sheqel |
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| KMF | 452.33 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1228.08 | Won |
| KWD | 0.3045 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 448.08 | Tenge |
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| LRD | 151.1 | Liberian Dollar |
| LSL | 14.5 | Loti |
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| LVL | 0.5078 | Latvian Lats |
| LYD | 4.6864 | Libyan Dinar |

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|-----|--|
| MAD | 9.841 Moroccan Dirham |
| MDL | 18.351 Moldovan Leu |
| MGA | 3987.5 Malagasy Ariary |
| MKD | 56.65 Denar |
| MMK | 1850 Kyat |
| MNT | 3018 Tugrik |
| MOP | 8.072 Pataca |
| MRO | 356 Ouguiya |
| MUR | 43.1 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
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| NPR | 121.81 Nepalese Rupee |
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| PKR | 181.62 Pakistan Rupee |
| PLN | 4.2818 Zloty |
| PYG | 6801 Guarani |
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| RON | 4.5591 Leu |
| RSD | 108.66 Serbian Dinar |
| RUB | 82.875 Russian Ruble |
| RWF | 1009.28 Rwanda Franc |
| SAR | 3.75 Saudi Riyal |
| SBD | 7.9428 Solomon Islands Dollar |
| SCR | 13.83 Seychelles Rupee |
| SDG | 445.2502 Sudanese Pound |
| SEK | 9.5061 Swedish Krona |
| SGD | 1.364 Singapore Dollar |
| SHP | 0.7674 Saint Helena Pound |
| SLL | 12026 Leone |
| SOS | 575 Somali Shilling |

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| | |
|-----|-----------------------------------|
| SRD | 20.685 Surinam Dollar |
| SSP | 419.6041 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 2511 Syrian Pound |
| SZL | 14.506 Lilangeni |
| THB | 33.58 Baht |
| TJS | 12.48 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.9957 Tunisian Dinar |
| TOP | 2.2095 Pa'anga |
| TRY | 14.5979 Turkish Lira |
| TTD | 6.7605 Trinidad and Tobago Dollar |
| TWD | 29.073 New Taiwan Dollar |
| TZS | 2317 Tanzanian Shilling |
| UAH | 29.5 Hryvnia |
| UGX | 3513.58 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 41.45 Peso Uruguayo |
| UZS | 11292.37 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 22888 Dong |
| VUV | 110.54 Vatu |
| WST | 2.5426 Tala |
| XAF | 605.63 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 600.25 CFA Franc BCEAO |
| XPF | 110.05 CFP Franc |
| YER | 250 Yemeni Rial |
| ZAR | 14.5042 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 142.2253 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

11 April 2022 to

14 April 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|-------------------|
| Non-deliverable Forward | 97,073.87 | 137,309.00 | 234,382.87 |
| Total | 97,073.87 | 137,309.00 | 234,382.87 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|---------------|
| Non-deliverable Forward | 15,616 | 26,617 | 42,233 |
| Total | 15,616 | 26,617 | 42,233 |

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 | 13,571.72 | 7,440.00 | 31,585.75 | 70,102.88 | 3,001.14 | 6,067.23 | 96,305.91 | 6,308.25 | 234,382.87 |
| Total | 13,571.72 | 7,440.00 | 31,585.75 | 70,102.88 | 3,001.14 | 6,067.23 | 96,305.91 | 6,308.25 | 234,382.87 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|------------|--------------|--------------|---------------|------------|--------------|---------------|------------|---------------|
| Non-deliverable Forward | 805 | 2,194 | 6,126 | 15,981 | 728 | 2,000 | 13,828 | 571 | 42,233 |
| Total | 805 | 2,194 | 6,126 | 15,981 | 728 | 2,000 | 13,828 | 571 | 42,233 |

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 | 209,909.20 | 14,630.50 | 4,664.14 | 1,731.99 | 3,137.67 | 309.38 | 0.00 | 234,382.87 |
| Total | 209,909.20 | 14,630.50 | 4,664.14 | 1,731.99 | 3,137.67 | 309.38 | 0.00 | 234,382.87 |

| 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 | 40,892 | 714 | 307 | 113 | 180 | 28 | 0 | 42,233 |
| Total | 40,892 | 714 | 307 | 113 | 180 | 28 | 0 | 42,233 |

Interest Rate Turnover

Turnover for the period:

11 April 2022 to

14 April 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 17,501.10 | 586,623.20 | 604,124.30 |
| Floating vs. Fixed | 385,420.04 | 493,103.14 | 878,523.19 |
| Overnight Index Swap | 151,061.40 | 155,241.47 | 306,302.86 |
| Total | 553,982.54 | 1,234,967.81 | 1,788,950.35 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 80 | 2,174 | 2,253 |
| Floating vs. Fixed | 7,241 | 4,529 | 11,770 |
| Overnight Index Swap | 2,533 | 1,170 | 3,703 |
| Total | 9,853 | 7,873 | 17,726 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|------------------|-----------------|------------------|------------------|---------------------|---------------------|
| Basis Swap | 183,070.48 | 0.00 | 48,463.50 | 0.00 | 0.00 | 4,815.14 | 367,775.17 | 604,124.30 |
| Floating vs. Fixed | 112,405.51 | 84,681.18 | 22,399.65 | 1,945.57 | 3,587.49 | 68,914.28 | 584,589.51 | 878,523.19 |
| Overnight Index Swap | 150,467.82 | 263.94 | 3,259.90 | 370.48 | 8,256.32 | 0.00 | 143,684.40 | 306,302.86 |
| Total | 445,943.82 | 84,945.12 | 74,123.05 | 2,316.05 | 11,843.81 | 73,729.42 | 1,096,049.08 | 1,788,950.35 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|--------------|---------------|
| Basis Swap | 642 | 0 | 304 | 0 | 0 | 87 | 1,220 | 2,253 |
| Floating vs. Fixed | 1,071 | 2,088 | 250 | 41 | 120 | 2,042 | 6,159 | 11,770 |
| Overnight Index Swap | 1,854 | 5 | 22 | 16 | 170 | 0 | 1,637 | 3,703 |
| Total | 3,567 | 2,093 | 576 | 57 | 290 | 2,129 | 9,015 | 17,726 |

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 | 348,752.37 | 103,301.96 | 98,663.39 | 28,424.40 | 9,228.50 | 6,915.42 | 8,838.27 | 604,124.30 |
| Floating vs. Fixed | 466,269.50 | 145,043.16 | 167,192.26 | 70,488.14 | 22,681.29 | 2,477.01 | 4,371.83 | 878,523.19 |
| Overnight Index Swap | 163,828.63 | 47,669.80 | 50,229.88 | 25,231.01 | 13,597.30 | 1,679.33 | 4,066.91 | 306,302.86 |
| Total | 978,850.50 | 296,014.92 | 316,085.52 | 124,143.54 | 45,507.09 | 11,071.76 | 17,277.02 | 1,788,950.35 |

| 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 | 245 | 200 | 525 | 458 | 261 | 163 | 402 | 2,253 |
| Floating vs. Fixed | 1,714 | 1,653 | 3,755 | 2,918 | 1,085 | 148 | 497 | 11,770 |
| Overnight Index Swap | 392 | 498 | 1,042 | 1,074 | 358 | 62 | 278 | 3,703 |
| Total | 2,350 | 2,350 | 5,322 | 4,450 | 1,704 | 373 | 1,177 | 17,726 |