

Foreign Exchange Position

Positions as at: 13 May 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 465,676.90 | 969,416.42 | 1,435,093.31 |
| Total | 465,676.90 | 969,416.42 | 1,435,093.31 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 66,220 | 148,678 | 214,898 |
| Total | 66,220 | 148,678 | 214,898 |

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 | 141,261.59 | 47,232.38 | 218,711.51 | 422,914.17 | 15,700.81 | 35,773.95 | 500,576.68 | 52,922.22 | 1,435,093.31 |
| Total | 141,261.59 | 47,232.38 | 218,711.51 | 422,914.17 | 15,700.81 | 35,773.95 | 500,576.68 | 52,922.22 | 1,435,093.31 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 7,711 | 13,815 | 37,172 | 79,928 | 3,814 | 8,854 | 58,222 | 5,382 | 214,898 |
| Total | 7,711 | 13,815 | 37,172 | 79,928 | 3,814 | 8,854 | 58,222 | 5,382 | 214,898 |

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 | 1,097,687.85 | 160,046.66 | 83,190.65 | 57,829.22 | 24,528.12 | 10,327.69 | 1,483.14 | 1,435,093.31 |
| Total | 1,097,687.85 | 160,046.66 | 83,190.65 | 57,829.22 | 24,528.12 | 10,327.69 | 1,483.14 | 1,435,093.31 |

| 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 | 192,058 | 9,985 | 5,264 | 3,770 | 2,464 | 1,231 | 126 | 214,898 |
| Total | 192,058 | 9,985 | 5,264 | 3,770 | 2,464 | 1,231 | 126 | 214,898 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6726 | UAE Dirham |
| AFN | 87.77 | Afghani |
| ALL | 114.54 | Lek |
| AMD | 465.87 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 400.828 | Kwanza |
| ARS | 117.08 | Argentine Peso |
| AUD | 1.4411 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.6948 | Azerbaijani Manat |
| BAM | 1.8532 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 86.61 | Taka |
| BGN | 1.8599 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2009.91 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

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13 May 2022

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|-----|----------|------------------------|
| BND | 1.3893 | Brunei Dollar |
| BOB | 6.8 | Boliviano |
| BRL | 5.1373 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 77.257 | Ngultrum |
| BWP | 12.1655 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2993 | Canadian Dollar |
| CDF | 1995.14 | Congolese Franc |
| CHF | 0.9943 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 861.58 | Chilean Peso |
| CNY | 6.7186 | Yuan Renminbi |
| COP | 4076.7 | Colombian Peso |
| COU | 0.0743 | Unidad de Valor Real |
| CRC | 664.44 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 104.77 | Cape Verde Escudo |
| CZK | 24.131 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 7.0753 | Danish Krone |
| DOP | 55 | Dominican Peso |
| DZD | 145.3409 | Algerian Dinar |
| EGP | 18.35 | Egyptian Pound |
| ERN | 15.05 | Nakfa |
| ETB | 51.4509 | Ethiopian Birr |
| EUR | 0.951 | Euro |
| FJD | 2.1608 | Fiji Dollar |
| FKP | 0.81 | Falkland Islands Pound |
| GBP | 0.8161 | Pound Sterling |
| GEL | 3 | Lari |
| GHS | 7.3 | Cedi |
| GIP | 0.81 | Gibraltar Pound |
| GMD | 53.6 | Dalasi |
| GNF | 8619 | Guinea Franc |
| GTQ | 7.668 | Quetzal |
| GYD | 208.19 | Guyana Dollar |
| HKD | 7.8498 | Hong Kong Dollar |
| HNL | 24.32 | Lempira |
| HRK | 7.1665 | Croatian Kuna |
| HTG | 108 | Gourde |
| HUF | 360.9 | Forint |
| IDR | 14555 | Rupiah |
| ILS | 3.4402 | New Israeli Sheqel |
| INR | 77.41 | Indian Rupee |

Foreign Exchange Position

Positions as at:

13 May 2022

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.52 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 132.33 | Iceland Krona |
| JMD | 154.42 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 129.96 | Yen |
| KES | 116 | Kenyan Shilling |
| KGS | 82.6579 | Som |
| KHR | 4050 | Riel |
| KMF | 467.58 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1279.03 | Won |
| KWD | 0.3068 | Kuwaiti Dinar |
| KYD | 0.82 | Cayman Islands Dollar |
| KZT | 440.58 | Tenge |
| LAK | 12800 | Kip |
| LBP | 1505.7 | Lebanese Pound |
| LKR | 360 | Sri Lanka Rupee |
| LRD | 150 | Liberian Dollar |
| LSL | 16.0775 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.7906 | Libyan Dinar |
| MAD | 10.0655 | Moroccan Dirham |
| MDL | 18.835 | Moldovan Leu |
| MGA | 3990.08 | Malagasy Ariary |
| MKD | 58.2 | Denar |
| MMK | 1850 | Kyat |
| MNT | 3096 | Tugrik |
| MOP | 8.085 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 43.05 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 808.9 | Kwacha |
| MXN | 20.305 | Mexican Peso |
| MXV | 2.776 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.375 | Malaysian Ringgit |
| MZN | 63.18 | Metical |
| NAD | 16.1003 | Namibia Dollar |
| NGN | 413.83 | Naira |
| NIO | 35.77 | Cordoba Oro |
| NOK | 9.7434 | Norwegian Krone |
| NPR | 123.58 | Nepalese Rupee |
| NZD | 1.5863 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.785 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

13 May 2022

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4305 | Kina |
| PHP | 52.17 | Philippine Peso |
| PKR | 190.5 | Pakistan Rupee |
| PLN | 4.4394 | Zloty |
| PYG | 6870.38 | Guarani |
| QAR | 3.6483 | Qatari Rial |
| RON | 4.7037 | Leu |
| RSD | 111.76 | Serbian Dinar |
| RUB | 64.25 | Russian Ruble |
| RWF | 1010.91 | Rwanda Franc |
| SAR | 3.751 | Saudi Riyal |
| SBD | 7.9428 | Solomon Islands Dollar |
| SCR | 14.1715 | Seychelles Rupee |
| SDG | 447.0002 | Sudanese Pound |
| SEK | 10.0652 | Swedish Krona |
| SGD | 1.3893 | Singapore Dollar |
| SHP | 0.8083 | Saint Helena Pound |
| SLL | 12579 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 20.888 | Surinam Dollar |
| SSP | 426.3427 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2511 | Syrian Pound |
| SZL | 16.0835 | Lilangeni |
| THB | 34.64 | Baht |
| TJS | 12.46 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.0867 | Tunisian Dinar |
| TOP | 2.2795 | Pa'anga |
| TRY | 15.297 | Turkish Lira |
| TTD | 6.7559 | Trinidad and Tobago Dollar |
| TWD | 29.742 | New Taiwan Dollar |
| TZS | 2320 | Tanzanian Shilling |
| UAH | 29.5 | Hryvnia |
| UGX | 3590 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 41.51 | Peso Uruguayo |
| UZS | 11179.63 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23050 | Dong |
| VUV | 115.42 | Vatu |
| WST | 2.5126 | Tala |
| XAF | 623.83 | CFA Franc BEAC |
| XCD | 2.69 | East Caribbean Dollar |
| XOF | 618 | CFA Franc BCEAO |
| XPF | 113.35 | CFP Franc |

Foreign Exchange Position

Positions as at:

13 May 2022

| | | |
|-----|----------|-----------------|
| YER | 249.98 | Yemeni Rial |
| ZAR | 16.0857 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 168.9368 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

13 May 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 876,731.50 | 537,062.88 | 1,413,794.38 |
| Floating vs. Fixed | 9,469,707.44 | 2,859,149.45 | 12,328,856.89 |
| Overnight Index Swap | 1,756,253.63 | 691,179.82 | 2,447,433.45 |
| Total | 12,102,692.57 | 4,087,392.15 | 16,190,084.72 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 15,579 | 3,814 | 19,392 |
| Floating vs. Fixed | 290,719 | 114,955 | 405,673 |
| Overnight Index Swap | 55,027 | 12,086 | 67,113 |
| Total | 361,324 | 130,854 | 492,178 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 410,418.40 | 0.00 | 68,995.21 | 5,844.65 | 194,182.44 | 158,505.71 | 575,847.96 | 1,413,794.38 |
| Floating vs. Fixed | 2,892,879.55 | 2,327,748.70 | 271,883.48 | 24,685.47 | 119,751.72 | 1,840,404.53 | 4,851,503.44 | 12,328,856.89 |
| Overnight Index Swap | 823,486.27 | 6,610.75 | 130,735.46 | 56,113.13 | 498,160.68 | 703.28 | 931,623.87 | 2,447,433.45 |
| Total | 4,126,784.22 | 2,334,359.45 | 471,614.16 | 86,643.25 | 812,094.84 | 1,999,613.52 | 6,358,975.28 | 16,190,084.72 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,482 | 0 | 231 | 145 | 3,637 | 4,823 | 6,075 | 19,392 |
| Floating vs. Fixed | 88,534 | 75,368 | 6,060 | 551 | 3,967 | 72,119 | 159,075 | 405,673 |
| Overnight Index Swap | 16,006 | 137 | 974 | 1,373 | 10,981 | 28 | 37,615 | 67,113 |
| Total | 109,022 | 75,505 | 7,264 | 2,069 | 18,585 | 76,970 | 202,764 | 492,178 |

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 | 601,818.86 | 233,367.19 | 345,370.52 | 163,482.95 | 32,443.04 | 20,505.69 | 16,806.13 | 1,413,794.38 |
| Floating vs. Fixed | 4,499,387.31 | 2,241,534.76 | 3,600,915.86 | 1,521,830.24 | 200,112.69 | 99,802.15 | 165,273.89 | 12,328,856.89 |
| Overnight Index Swap | 1,107,281.40 | 415,479.30 | 502,572.39 | 269,321.64 | 69,735.06 | 50,824.23 | 32,219.43 | 2,447,433.45 |
| Total | 6,208,487.57 | 2,890,381.25 | 4,448,858.77 | 1,954,634.83 | 302,290.78 | 171,132.08 | 214,299.44 | 16,190,084.72 |

| 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 | 5,340 | 2,557 | 5,427 | 3,676 | 987 | 736 | 670 | 19,392 |
| Floating vs. Fixed | 66,533 | 63,620 | 163,307 | 87,819 | 10,652 | 5,431 | 8,313 | 405,673 |
| Overnight Index Swap | 11,973 | 12,480 | 24,096 | 11,887 | 2,638 | 2,103 | 1,937 | 67,113 |
| Total | 83,845 | 78,657 | 192,830 | 103,382 | 14,276 | 8,269 | 10,920 | 492,178 |

Foreign Exchange Rate

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

Interest Rate Position

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| | | |
|-----|----------|-------------------------------|
| AFN | 87.77 | Afghani |
| ALL | 114.54 | Lek |
| AMD | 465.87 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
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| BBD | 1.9981 | Barbados Dollar |
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| BMD | 1 | Bermudian Dollar |
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| BRL | 5.1373 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
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| BWP | 12.1655 | Pula |
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| CLF | 24948.04 | Unidades de fomento |
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| DJF | 177.5 | Djibouti Franc |
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| EGP | 18.35 | Egyptian Pound |
| ERN | 15.05 | Nakfa |

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| ETB | 51.4509 | Ethiopian Birr |
| EUR | 0.951 | Euro |
| FJD | 2.1608 | Fiji Dollar |
| FKP | 0.81 | Falkland Islands Pound |
| GBP | 0.8161 | Pound Sterling |
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| ILS | 3.4402 | New Israeli Sheqel |
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| IRR | 42000 | Iranian Rial |
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| MGA | 3990.08 Malagasy Ariary |
| MKD | 58.2 Denar |
| MMK | 1850 Kyat |
| MNT | 3096 Tugrik |
| MOP | 8.085 Pataca |
| MRO | 356 Ouguiya |
| MUR | 43.05 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
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| NPR | 123.58 Nepalese Rupee |
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| PEN | 3.785 Nuevo Sol |
| PGK | 3.4305 Kina |
| PHP | 52.17 Philippine Peso |
| PKR | 190.5 Pakistan Rupee |
| PLN | 4.4394 Zloty |
| PYG | 6870.38 Guarani |
| QAR | 3.6483 Qatari Rial |
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| RSD | 111.76 Serbian Dinar |
| RUB | 64.25 Russian Ruble |
| RWF | 1010.91 Rwanda Franc |
| SAR | 3.751 Saudi Riyal |
| SBD | 7.9428 Solomon Islands Dollar |
| SCR | 14.1715 Seychelles Rupee |
| SDG | 447.0002 Sudanese Pound |
| SEK | 10.0652 Swedish Krona |
| SGD | 1.3893 Singapore Dollar |
| SHP | 0.8083 Saint Helena Pound |
| SLL | 12579 Leone |
| SOS | 575 Somali Shilling |

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| SSP | 426.3427 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 2511 Syrian Pound |
| SZL | 16.0835 Lilangeni |
| THB | 34.64 Baht |
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| TMT | 3.49 New Manat |
| TND | 3.0867 Tunisian Dinar |
| TOP | 2.2795 Pa'anga |
| TRY | 15.297 Turkish Lira |
| TTD | 6.7559 Trinidad and Tobago Dollar |
| TWD | 29.742 New Taiwan Dollar |
| TZS | 2320 Tanzanian Shilling |
| UAH | 29.5 Hryvnia |
| UGX | 3590 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 41.51 Peso Uruguayo |
| UZS | 11179.63 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23050 Dong |
| VUV | 115.42 Vatu |
| WST | 2.5126 Tala |
| XAF | 623.83 CFA Franc BEAC |
| XCD | 2.69 East Caribbean Dollar |
| XOF | 618 CFA Franc BCEAO |
| XPF | 113.35 CFP Franc |
| YER | 249.98 Yemeni Rial |
| ZAR | 16.0857 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 168.9368 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

10 May 2022 to

13 May 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 110,620.56 | 159,895.75 | 270,516.30 |
| Total | 110,620.56 | 159,895.75 | 270,516.30 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 20,401 | 31,441 | 51,842 |
| Total | 20,401 | 31,441 | 51,842 |

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 | 26,256.09 | 17,232.32 | 56,157.23 | 70,055.61 | 3,860.69 | 7,704.56 | 81,145.56 | 8,104.24 | 270,516.30 |
| Total | 26,256.09 | 17,232.32 | 56,157.23 | 70,055.61 | 3,860.69 | 7,704.56 | 81,145.56 | 8,104.24 | 270,516.30 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,722 | 4,344 | 11,922 | 17,570 | 903 | 2,169 | 12,524 | 689 | 51,842 |
| Total | 1,722 | 4,344 | 11,922 | 17,570 | 903 | 2,169 | 12,524 | 689 | 51,842 |

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 | 237,735.96 | 19,397.32 | 5,878.56 | 2,911.97 | 4,285.92 | 306.57 | 0.00 | 270,516.30 |
| Total | 237,735.96 | 19,397.32 | 5,878.56 | 2,911.97 | 4,285.92 | 306.57 | 0.00 | 270,516.30 |

| 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 | 50,151 | 903 | 293 | 183 | 263 | 50 | 0 | 51,842 |
| Total | 50,151 | 903 | 293 | 183 | 263 | 50 | 0 | 51,842 |

Interest Rate Turnover

Turnover for the period:

10 May 2022 to

13 May 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 22,241.94 | 568,039.46 | 590,281.40 |
| Floating vs. Fixed | 552,677.58 | 409,531.58 | 962,209.16 |
| Overnight Index Swap | 295,244.62 | 196,454.15 | 491,698.76 |
| Total | 870,164.14 | 1,174,025.18 | 2,044,189.32 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 237 | 1,880 | 2,117 |
| Floating vs. Fixed | 9,711 | 5,164 | 14,875 |
| Overnight Index Swap | 3,428 | 1,570 | 4,997 |
| Total | 13,376 | 8,613 | 21,989 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|------------------|---------------------|---------------------|
| Basis Swap | 166,682.21 | 0.00 | 38,438.48 | 0.00 | 196.97 | 6,582.22 | 378,381.52 | 590,281.40 |
| Floating vs. Fixed | 152,745.66 | 152,099.80 | 21,247.81 | 1,633.73 | 1,279.26 | 75,090.58 | 558,112.32 | 962,209.16 |
| Overnight Index Swap | 214,270.45 | 1,348.43 | 5,691.01 | 4,460.44 | 12,498.24 | 0.00 | 253,430.19 | 491,698.76 |
| Total | 533,698.32 | 153,448.23 | 65,377.30 | 6,094.17 | 13,974.47 | 81,672.79 | 1,189,924.03 | 2,044,189.32 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|---------------|---------------|
| Basis Swap | 651 | 0 | 147 | 0 | 4 | 184 | 1,131 | 2,117 |
| Floating vs. Fixed | 1,578 | 3,156 | 241 | 36 | 67 | 1,799 | 8,001 | 14,875 |
| Overnight Index Swap | 2,422 | 9 | 37 | 42 | 370 | 0 | 2,118 | 4,997 |
| Total | 4,650 | 3,165 | 425 | 78 | 440 | 1,983 | 11,249 | 21,989 |

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 | 353,246.76 | 83,175.65 | 101,408.73 | 28,629.91 | 9,138.19 | 6,672.25 | 8,009.92 | 590,281.40 |
| Floating vs. Fixed | 503,122.79 | 187,227.37 | 169,220.25 | 72,926.82 | 23,067.69 | 2,025.46 | 4,618.77 | 962,209.16 |
| Overnight Index Swap | 283,335.81 | 64,761.30 | 61,636.16 | 51,221.62 | 19,388.65 | 4,665.80 | 6,689.42 | 491,698.76 |
| Total | 1,139,705.36 | 335,164.32 | 332,265.14 | 152,778.35 | 51,594.54 | 13,363.50 | 19,318.11 | 2,044,189.32 |

| 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 | 237 | 162 | 550 | 483 | 217 | 133 | 336 | 2,117 |
| Floating vs. Fixed | 3,224 | 2,008 | 3,990 | 3,872 | 1,103 | 185 | 496 | 14,875 |
| Overnight Index Swap | 565 | 587 | 1,348 | 1,388 | 601 | 123 | 388 | 4,997 |
| Total | 4,025 | 2,756 | 5,887 | 5,742 | 1,920 | 440 | 1,219 | 21,989 |