

Foreign Exchange Position

Positions as at: 30 June 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 438,852.24 | 922,859.16 | 1,361,711.40 |
| Total | 438,852.24 | 922,859.16 | 1,361,711.40 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 66,872 | 127,319 | 194,191 |
| Total | 66,872 | 127,319 | 194,191 |

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 | 146,189.21 | 47,133.26 | 221,587.88 | 359,564.16 | 13,641.51 | 41,917.14 | 474,143.46 | 57,534.77 | 1,361,711.40 |
| Total | 146,189.21 | 47,133.26 | 221,587.88 | 359,564.16 | 13,641.51 | 41,917.14 | 474,143.46 | 57,534.77 | 1,361,711.40 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 7,230 | 13,343 | 38,449 | 58,473 | 2,785 | 9,939 | 59,041 | 4,931 | 194,191 |
| Total | 7,230 | 13,343 | 38,449 | 58,473 | 2,785 | 9,939 | 59,041 | 4,931 | 194,191 |

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 | 1,038,870.54 | 148,580.49 | 88,619.15 | 51,558.58 | 22,713.53 | 10,011.18 | 1,357.93 | 1,361,711.40 |
| Total | 1,038,870.54 | 148,580.49 | 88,619.15 | 51,558.58 | 22,713.53 | 10,011.18 | 1,357.93 | 1,361,711.40 |

| 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 | 171,721 | 9,626 | 5,536 | 3,736 | 2,295 | 1,174 | 103 | 194,191 |
| Total | 171,721 | 9,626 | 5,536 | 3,736 | 2,295 | 1,174 | 103 | 194,191 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6729 | UAE Dirham |
| AFN | 88.16 | Afghani |
| ALL | 113.04 | Lek |
| AMD | 407.39 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 417 | Kwanza |
| ARS | 124.87 | Argentine Peso |
| AUD | 1.4474 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.8585 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 93.31 | Taka |
| BGN | 1.8586 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2015.95 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

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30 June 2022

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|-----|----------|------------------------|
| BND | 1.3877 | Brunei Dollar |
| BOB | 6.8 | Boliviano |
| BRL | 5.2675 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 78.923 | Ngultrum |
| BWP | 12.2249 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2871 | Canadian Dollar |
| CDF | 1995.14 | Congolese Franc |
| CHF | 0.9571 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 910.35 | Chilean Peso |
| CNY | 6.707 | Yuan Renminbi |
| COP | 4086.6 | Colombian Peso |
| COU | 0.0756 | Unidad de Valor Real |
| CRC | 685.32 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 104.79 | Cape Verde Escudo |
| CZK | 23.502 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 7.0711 | Danish Krone |
| DOP | 54.5 | Dominican Peso |
| DZD | 145.401 | Algerian Dinar |
| EGP | 18.78 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 51.9548 | Ethiopian Birr |
| EUR | 0.9505 | Euro |
| FJD | 2.1711 | Fiji Dollar |
| FKP | 0.8198 | Falkland Islands Pound |
| GBP | 0.8207 | Pound Sterling |
| GEL | 2.915 | Lari |
| GHS | 7.8 | Cedi |
| GIP | 0.8198 | Gibraltar Pound |
| GMD | 53.95 | Dalasi |
| GNF | 8644 | Guinea Franc |
| GTQ | 7.745 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8474 | Hong Kong Dollar |
| HNL | 24.3566 | Lempira |
| HRK | 7.1551 | Croatian Kuna |
| HTG | 112.7072 | Gourde |
| HUF | 377.42 | Forint |
| IDR | 14835 | Rupiah |
| ILS | 3.436 | New Israeli Sheqel |
| INR | 78.97 | Indian Rupee |

Foreign Exchange Position

Positions as at:

30 June 2022

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.5 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 132.84 | Iceland Krona |
| JMD | 149.7 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 136.12 | Yen |
| KES | 117.7 | Kenyan Shilling |
| KGS | 79.5 | Som |
| KHR | 4058 | Riel |
| KMF | 467.32 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1292.06 | Won |
| KWD | 0.3067 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 459.89 | Tenge |
| LAK | 14837 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 356 | Sri Lanka Rupee |
| LRD | 151 | Liberian Dollar |
| LSL | 16.0652 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.7962 | Libyan Dinar |
| MAD | 10.0843 | Moroccan Dirham |
| MDL | 19.0505 | Moldovan Leu |
| MGA | 4050 | Malagasy Ariary |
| MKD | 58.46 | Denar |
| MMK | 1850 | Kyat |
| MNT | 3122 | Tugrik |
| MOP | 8.083 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 44.8 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1011.99 | Kwacha |
| MXN | 20.122 | Mexican Peso |
| MXV | 2.7364 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.395 | Malaysian Ringgit |
| MZN | 63.2 | Metical |
| NAD | 16.081 | Namibia Dollar |
| NGN | 414.64 | Naira |
| NIO | 35.71 | Cordoba Oro |
| NOK | 9.8313 | Norwegian Krone |
| NPR | 126.03 | Nepalese Rupee |
| NZD | 1.6018 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.7763 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

30 June 2022

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4305 | Kina |
| PHP | 54.78 | Philippine Peso |
| PKR | 206.54 | Pakistan Rupee |
| PLN | 4.4619 | Zloty |
| PYG | 6846.76 | Guarani |
| QAR | 3.64 | Qatari Rial |
| RON | 4.6963 | Leu |
| RSD | 111.55 | Serbian Dinar |
| RUB | 51.25 | Russian Ruble |
| RWF | 1013.77 | Rwanda Franc |
| SAR | 3.753 | Saudi Riyal |
| SBD | 7.9428 | Solomon Islands Dollar |
| SCR | 12.832 | Seychelles Rupee |
| SDG | 565.0502 | Sudanese Pound |
| SEK | 10.1517 | Swedish Krona |
| SGD | 1.3877 | Singapore Dollar |
| SHP | 0.7996 | Saint Helena Pound |
| SLL | 13175 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 22.107 | Surinam Dollar |
| SSP | 488.0037 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7495 | El Salvador Colon |
| SYR | 2510 | Syrian Pound |
| SZL | 16.081 | Lilangeni |
| THB | 35.17 | Baht |
| TJS | 10.5623 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.0604 | Tunisian Dinar |
| TOP | 2.2789 | Pa'anga |
| TRY | 16.6732 | Turkish Lira |
| TTD | 6.7663 | Trinidad and Tobago Dollar |
| TWD | 29.706 | New Taiwan Dollar |
| TZS | 2327 | Tanzanian Shilling |
| UAH | 29.5 | Hryvnia |
| UGX | 3755 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 39.2 | Peso Uruguayo |
| UZS | 10795.55 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23255 | Dong |
| VUV | 115.44 | Vatu |
| WST | 2.6511 | Tala |
| XAF | 623.47 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 615.75 | CFA Franc BCEAO |
| XPF | 113.27 | CFP Franc |

Foreign Exchange Position

Positions as at:

30 June 2022

| | | |
|-----|---------|-----------------|
| YER | 249.95 | Yemeni Rial |
| ZAR | 16.0884 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 330.029 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

30 June 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 793,977.31 | 400,398.47 | 1,194,375.77 |
| Floating vs. Fixed | 9,607,233.48 | 2,825,876.73 | 12,433,110.21 |
| Overnight Index Swap | 2,043,072.33 | 749,326.39 | 2,792,398.71 |
| Total | 12,444,283.12 | 3,975,601.58 | 16,419,884.70 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 13,827 | 3,389 | 17,216 |
| Floating vs. Fixed | 291,781 | 109,406 | 401,186 |
| Overnight Index Swap | 64,979 | 13,135 | 78,114 |
| Total | 370,586 | 125,929 | 496,515 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 377,283.69 | 0.00 | 58,317.47 | 1,221.63 | 99,569.14 | 157,827.93 | 500,155.91 | 1,194,375.77 |
| Floating vs. Fixed | 2,833,675.15 | 2,418,014.49 | 272,969.85 | 22,339.55 | 96,992.69 | 1,957,526.03 | 4,831,592.45 | 12,433,110.21 |
| Overnight Index Swap | 954,933.62 | 10,600.12 | 183,320.09 | 56,457.33 | 403,098.60 | 703.55 | 1,183,285.41 | 2,792,398.71 |
| Total | 4,165,892.47 | 2,428,614.61 | 514,607.41 | 80,018.50 | 599,660.43 | 2,116,057.51 | 6,515,033.77 | 16,419,884.70 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,403 | 0 | 200 | 16 | 1,734 | 4,815 | 6,049 | 17,216 |
| Floating vs. Fixed | 88,185 | 76,549 | 6,274 | 511 | 3,646 | 73,987 | 152,035 | 401,186 |
| Overnight Index Swap | 20,323 | 180 | 1,173 | 1,418 | 9,772 | 32 | 45,217 | 78,114 |
| Total | 112,911 | 76,729 | 7,646 | 1,945 | 15,152 | 78,833 | 203,300 | 496,515 |

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 | 438,008.86 | 230,305.21 | 305,927.02 | 157,451.83 | 30,008.56 | 18,934.34 | 13,739.96 | 1,194,375.77 |
| Floating vs. Fixed | 4,820,416.25 | 2,246,553.65 | 3,439,561.64 | 1,476,743.43 | 187,687.37 | 96,896.29 | 165,251.58 | 12,433,110.21 |
| Overnight Index Swap | 1,384,643.79 | 483,216.44 | 541,798.65 | 248,650.81 | 57,545.95 | 43,723.98 | 32,819.10 | 2,792,398.71 |
| Total | 6,643,068.91 | 2,960,075.29 | 4,287,287.30 | 1,882,846.07 | 275,241.87 | 159,554.61 | 211,810.64 | 16,419,884.70 |

| 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 | 3,255 | 2,657 | 5,373 | 3,634 | 953 | 729 | 615 | 17,216 |
| Floating vs. Fixed | 69,965 | 65,449 | 157,998 | 84,332 | 9,806 | 5,330 | 8,308 | 401,186 |
| Overnight Index Swap | 14,955 | 14,708 | 29,031 | 13,002 | 2,440 | 1,897 | 2,082 | 78,114 |
| Total | 88,174 | 82,814 | 192,402 | 100,968 | 13,198 | 7,955 | 11,005 | 496,515 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6729 | UAE Dirham |

Interest Rate Position

Positions as at:

30 June 2022

| | | |
|-----|----------|-------------------------------|
| AFN | 88.16 | Afghani |
| ALL | 113.04 | Lek |
| AMD | 407.39 | Armenian Dram |
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| CHF | 0.9571 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
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| DJF | 177.5 | Djibouti Franc |
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| EGP | 18.78 | Egyptian Pound |
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| ETB | 51.9548 | Ethiopian Birr |
| EUR | 0.9505 | Euro |
| FJD | 2.1711 | Fiji Dollar |
| FKP | 0.8198 | Falkland Islands Pound |
| GBP | 0.8207 | Pound Sterling |
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| IDR | 14835 | Rupiah |
| ILS | 3.436 | New Israeli Sheqel |
| INR | 78.97 | Indian Rupee |
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| IRR | 42000 | Iranian Rial |
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| KMF | 467.32 | Comoro Franc |
| KPW | 130 | North Korean Won |
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| LVL | 0.5078 | Latvian Lats |
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|-----|--|
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| MDL | 19.0505 Moldovan Leu |
| MGA | 4050 Malagasy Ariary |
| MKD | 58.46 Denar |
| MMK | 1850 Kyat |
| MNT | 3122 Tugrik |
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| NPR | 126.03 Nepalese Rupee |
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| OMR | 0.3849 Rial Omani |
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| PHP | 54.78 Philippine Peso |
| PKR | 206.54 Pakistan Rupee |
| PLN | 4.4619 Zloty |
| PYG | 6846.76 Guarani |
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| RON | 4.6963 Leu |
| RSD | 111.55 Serbian Dinar |
| RUB | 51.25 Russian Ruble |
| RWF | 1013.77 Rwanda Franc |
| SAR | 3.753 Saudi Riyal |
| SBD | 7.9428 Solomon Islands Dollar |
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| SDG | 565.0502 Sudanese Pound |
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| SYP | 2510 Syrian Pound |
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| TRY | 16.6732 Turkish Lira |
| TTD | 6.7663 Trinidad and Tobago Dollar |
| TWD | 29.706 New Taiwan Dollar |
| TZS | 2327 Tanzanian Shilling |
| UAH | 29.5 Hryvnia |
| UGX | 3755 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 39.2 Peso Uruguayo |
| UZS | 10795.55 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23255 Dong |
| VUV | 115.44 Vatu |
| WST | 2.6511 Tala |
| XAF | 623.47 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 615.75 CFA Franc BCEAO |
| XPF | 113.27 CFP Franc |
| YER | 249.95 Yemeni Rial |
| ZAR | 16.0884 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 330.029 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

27 June 2022 to

30 June 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 79,164.46 | 229,595.02 | 308,759.48 |
| Total | 79,164.46 | 229,595.02 | 308,759.48 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 15,733 | 25,312 | 41,045 |
| Total | 15,733 | 25,312 | 41,045 |

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 | 28,655.17 | 9,980.88 | 53,299.22 | 127,842.19 | 2,298.88 | 7,586.70 | 71,187.28 | 7,909.15 | 308,759.48 |
| Total | 28,655.17 | 9,980.88 | 53,299.22 | 127,842.19 | 2,298.88 | 7,586.70 | 71,187.28 | 7,909.15 | 308,759.48 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,380 | 2,797 | 9,065 | 13,029 | 514 | 2,096 | 11,664 | 502 | 41,045 |
| Total | 1,380 | 2,797 | 9,065 | 13,029 | 514 | 2,096 | 11,664 | 502 | 41,045 |

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 | 284,510.80 | 14,086.92 | 5,825.47 | 2,172.64 | 1,977.53 | 186.13 | 0.00 | 308,759.48 |
| Total | 284,510.80 | 14,086.92 | 5,825.47 | 2,172.64 | 1,977.53 | 186.13 | 0.00 | 308,759.48 |

| 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 | 39,450 | 835 | 377 | 203 | 161 | 19 | 0 | 41,045 |
| Total | 39,450 | 835 | 377 | 203 | 161 | 19 | 0 | 41,045 |

Interest Rate Turnover

Turnover for the period:

27 June 2022 to

30 June 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 8,684.91 | 256,032.85 | 264,717.76 |
| Floating vs. Fixed | 390,445.85 | 339,226.25 | 729,672.10 |
| Overnight Index Swap | 130,267.16 | 99,040.06 | 229,307.22 |
| Total | 529,397.93 | 694,299.15 | 1,223,697.07 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 145 | 1,029 | 1,174 |
| Floating vs. Fixed | 8,420 | 4,829 | 13,249 |
| Overnight Index Swap | 2,689 | 812 | 3,501 |
| Total | 11,253 | 6,670 | 17,923 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|-----------------|------------------|-------------------|---------------------|
| Basis Swap | 86,373.25 | 0.00 | 14,878.58 | 0.00 | 0.00 | 3,710.37 | 159,755.56 | 264,717.76 |
| Floating vs. Fixed | 42,607.94 | 125,851.09 | 8,777.01 | 731.87 | 1,830.18 | 63,435.83 | 486,438.17 | 729,672.10 |
| Overnight Index Swap | 116,335.86 | 2,576.54 | 12,276.07 | 899.51 | 7,234.13 | 0.00 | 89,985.11 | 229,307.22 |
| Total | 245,317.05 | 128,427.64 | 35,931.66 | 1,631.39 | 9,064.31 | 67,146.20 | 736,178.84 | 1,223,697.07 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|---------------|---------------|
| Basis Swap | 368 | 0 | 132 | 0 | 0 | 126 | 548 | 1,174 |
| Floating vs. Fixed | 462 | 3,074 | 201 | 18 | 35 | 1,525 | 7,935 | 13,249 |
| Overnight Index Swap | 1,424 | 22 | 44 | 22 | 290 | 0 | 1,699 | 3,501 |
| Total | 2,253 | 3,096 | 377 | 40 | 325 | 1,651 | 10,182 | 17,923 |

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 | 149,673.47 | 46,983.66 | 41,346.02 | 14,069.48 | 4,018.19 | 3,609.30 | 5,017.64 | 264,717.76 |
| Floating vs. Fixed | 380,977.79 | 118,687.19 | 146,105.83 | 58,851.56 | 22,224.83 | 1,407.61 | 1,417.29 | 729,672.10 |
| Overnight Index Swap | 107,426.30 | 40,679.42 | 44,979.22 | 24,778.80 | 7,485.95 | 710.96 | 3,246.54 | 229,307.22 |
| Total | 638,077.57 | 206,350.28 | 232,431.08 | 97,699.84 | 33,728.97 | 5,727.87 | 9,681.47 | 1,223,697.07 |

| 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 | 130 | 132 | 293 | 237 | 126 | 73 | 184 | 1,174 |
| Floating vs. Fixed | 2,630 | 1,575 | 3,919 | 3,706 | 1,017 | 124 | 280 | 13,249 |
| Overnight Index Swap | 334 | 452 | 1,161 | 1,013 | 285 | 48 | 210 | 3,501 |
| Total | 3,093 | 2,158 | 5,372 | 4,955 | 1,428 | 244 | 674 | 17,923 |