

Foreign Exchange Position

Positions as at: 19 August 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 391,214.28 | 882,461.91 | 1,273,676.19 |
| Total | 391,214.28 | 882,461.91 | 1,273,676.19 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 59,410 | 132,718 | 192,128 |
| Total | 59,410 | 132,718 | 192,128 |

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 | 142,499.61 | 48,237.57 | 233,556.32 | 302,625.16 | 15,098.46 | 37,914.06 | 442,107.58 | 51,637.43 | 1,273,676.19 |
| Total | 142,499.61 | 48,237.57 | 233,556.32 | 302,625.16 | 15,098.46 | 37,914.06 | 442,107.58 | 51,637.43 | 1,273,676.19 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 7,479 | 13,300 | 42,660 | 55,387 | 3,043 | 9,121 | 55,772 | 5,366 | 192,128 |
| Total | 7,479 | 13,300 | 42,660 | 55,387 | 3,043 | 9,121 | 55,772 | 5,366 | 192,128 |

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 | 958,753.41 | 158,051.79 | 79,790.02 | 42,064.71 | 23,145.60 | 10,885.35 | 985.31 | 1,273,676.19 |
| Total | 958,753.41 | 158,051.79 | 79,790.02 | 42,064.71 | 23,145.60 | 10,885.35 | 985.31 | 1,273,676.19 |

| 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 | 170,128 | 9,612 | 5,492 | 3,156 | 2,428 | 1,213 | 99 | 192,128 |
| Total | 170,128 | 9,612 | 5,492 | 3,156 | 2,428 | 1,213 | 99 | 192,128 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6727 | UAE Dirham |
| AFN | 88.29 | Afghani |
| ALL | 114.5 | Lek |
| AMD | 404.96 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 420 | Kwanza |
| ARS | 135.53 | Argentine Peso |
| AUD | 1.4422 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.9212 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 94.91 | Taka |
| BGN | 1.921 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2023.45 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

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19 August 2022

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|-----|----------|------------------------|
| BND | 1.3808 | Brunei Dollar |
| BOB | 6.85 | Boliviano |
| BRL | 5.1642 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 79.372 | Ngultrum |
| BWP | 12.6103 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2909 | Canadian Dollar |
| CDF | 1995.14 | Congolese Franc |
| CHF | 0.9516 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 897.15 | Chilean Peso |
| CNY | 6.7805 | Yuan Renminbi |
| COP | 4338.09 | Colombian Peso |
| COU | 0.0723 | Unidad de Valor Real |
| CRC | 658.875 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 108.32 | Cape Verde Escudo |
| CZK | 24.076 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 7.3059 | Danish Krone |
| DOP | 53.76 | Dominican Peso |
| DZD | 141.333 | Algerian Dinar |
| EGP | 19.08 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 52.3244 | Ethiopian Birr |
| EUR | 0.982 | Euro |
| FJD | 2.1701 | Fiji Dollar |
| FKP | 0.8264 | Falkland Islands Pound |
| GBP | 0.8299 | Pound Sterling |
| GEL | 2.75 | Lari |
| GHS | 9.9 | Cedi |
| GIP | 0.8264 | Gibraltar Pound |
| GMD | 54.75 | Dalasi |
| GNF | 8585 | Guinea Franc |
| GTQ | 7.723 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8431 | Hong Kong Dollar |
| HNL | 24.4038 | Lempira |
| HRK | 7.3691 | Croatian Kuna |
| HTG | 129 | Gourde |
| HUF | 396.06 | Forint |
| IDR | 14765 | Rupiah |
| ILS | 3.2448 | New Israeli Sheqel |
| INR | 79.35 | Indian Rupee |

Foreign Exchange Position

Positions as at:

19 August 2022

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.53 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 137.83 | Iceland Krona |
| JMD | 150.64 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 135.01 | Yen |
| KES | 119.4 | Kenyan Shilling |
| KGS | 80.9813 | Som |
| KHR | 4092 | Riel |
| KMF | 482.88 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1314.88 | Won |
| KWD | 0.3069 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 476.19 | Tenge |
| LAK | 15245 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 355 | Sri Lanka Rupee |
| LRD | 151.7 | Liberian Dollar |
| LSL | 16.6388 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.8654 | Libyan Dinar |
| MAD | 10.4028 | Moroccan Dirham |
| MDL | 19.131 | Moldovan Leu |
| MGA | 4097.6 | Malagasy Ariary |
| MKD | 60.46 | Denar |
| MMK | 2093.7 | Kyat |
| MNT | 3150 | Tugrik |
| MOP | 8.078 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 45.3 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1013.88 | Kwacha |
| MXN | 19.97 | Mexican Peso |
| MXV | 2.6764 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.466 | Malaysian Ringgit |
| MZN | 63.23 | Metical |
| NAD | 16.624 | Namibia Dollar |
| NGN | 419.96 | Naira |
| NIO | 35.88 | Cordoba Oro |
| NOK | 9.6952 | Norwegian Krone |
| NPR | 127.11 | Nepalese Rupee |
| NZD | 1.5913 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.8276 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

19 August 2022

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4305 | Kina |
| PHP | 55.96 | Philippine Peso |
| PKR | 214 | Pakistan Rupee |
| PLN | 4.6141 | Zloty |
| PYG | 6871 | Guarani |
| QAR | 3.64 | Qatari Rial |
| RON | 4.7918 | Leu |
| RSD | 115.15 | Serbian Dinar |
| RUB | 59.5 | Russian Ruble |
| RWF | 1021.71 | Rwanda Franc |
| SAR | 3.7541 | Saudi Riyal |
| SBD | 7.9428 | Solomon Islands Dollar |
| SCR | 13.5297 | Seychelles Rupee |
| SDG | 565.1002 | Sudanese Pound |
| SEK | 10.3695 | Swedish Krona |
| SGD | 1.3808 | Singapore Dollar |
| SHP | 0.808 | Saint Helena Pound |
| SLL | 13883 | Leone |
| SOS | 565 | Somali Shilling |
| SRD | 24.248 | Surinam Dollar |
| SSP | 641.8076 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYR | 2510 | Syrian Pound |
| SZL | 16.6448 | Lilangeni |
| THB | 35.46 | Baht |
| TJS | 10.25 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.152 | Tunisian Dinar |
| TOP | 2.2599 | Pa'anga |
| TRY | 17.9349 | Turkish Lira |
| TTD | 6.726 | Trinidad and Tobago Dollar |
| TWD | 29.978 | New Taiwan Dollar |
| TZS | 2325 | Tanzanian Shilling |
| UAH | 36.8596 | Hryvnia |
| UGX | 3800 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 40.14 | Peso Uruguayo |
| UZS | 10940.32 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23401 | Dong |
| VUV | 115.25 | Vatu |
| WST | 2.5707 | Tala |
| XAF | 644.3 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 642.25 | CFA Franc BCEAO |
| XPF | 117.08 | CFP Franc |

Foreign Exchange Position

Positions as at:

19 August 2022

| | | |
|-----|----------|-----------------|
| YER | 249.98 | Yemeni Rial |
| ZAR | 16.6446 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 494.8883 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

19 August 2022

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 915,546.75 | 347,283.05 | 1,262,829.81 |
| Floating vs. Fixed | 9,665,597.89 | 2,804,753.53 | 12,470,351.43 |
| Overnight Index Swap | 2,135,904.23 | 823,991.41 | 2,959,895.64 |
| Total | 12,717,048.88 | 3,976,028.00 | 16,693,076.87 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 15,397 | 3,729 | 19,126 |
| Floating vs. Fixed | 290,511 | 110,446 | 400,957 |
| Overnight Index Swap | 72,846 | 19,093 | 91,939 |
| Total | 378,753 | 133,268 | 512,021 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 368,074.04 | 0.00 | 57,524.69 | 1,208.08 | 195,169.91 | 168,178.27 | 472,674.81 | 1,262,829.81 |
| Floating vs. Fixed | 2,704,999.95 | 2,575,405.96 | 274,789.36 | 20,797.11 | 136,874.49 | 1,852,243.96 | 4,905,240.59 | 12,470,351.43 |
| Overnight Index Swap | 1,182,479.42 | 13,187.08 | 181,420.07 | 59,066.86 | 478,233.62 | 701.38 | 1,044,807.22 | 2,959,895.64 |
| Total | 4,255,553.41 | 2,588,593.04 | 513,734.12 | 81,072.05 | 810,278.02 | 2,021,123.61 | 6,422,722.62 | 16,693,076.87 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,529 | 0 | 222 | 16 | 3,012 | 5,019 | 6,329 | 19,126 |
| Floating vs. Fixed | 84,413 | 81,122 | 6,650 | 486 | 4,394 | 69,774 | 154,118 | 400,957 |
| Overnight Index Swap | 25,183 | 211 | 1,432 | 1,487 | 15,682 | 30 | 47,914 | 91,939 |
| Total | 114,125 | 81,333 | 8,303 | 1,989 | 23,088 | 74,822 | 208,361 | 512,021 |

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 | 426,827.63 | 230,820.14 | 350,823.17 | 182,818.46 | 36,049.96 | 20,953.16 | 14,537.29 | 1,262,829.81 |
| Floating vs. Fixed | 4,945,057.62 | 2,256,839.40 | 3,372,101.10 | 1,446,800.88 | 193,636.31 | 95,759.01 | 160,157.10 | 12,470,351.43 |
| Overnight Index Swap | 1,372,414.66 | 537,255.00 | 604,907.66 | 291,341.40 | 68,402.33 | 48,126.74 | 37,447.85 | 2,959,895.64 |
| Total | 6,744,299.91 | 3,024,914.54 | 4,327,831.93 | 1,920,960.74 | 298,088.60 | 164,838.91 | 212,142.24 | 16,693,076.87 |

| 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 | 3,474 | 2,934 | 5,973 | 4,103 | 1,137 | 803 | 704 | 19,126 |
| Floating vs. Fixed | 72,638 | 66,858 | 153,109 | 84,251 | 10,623 | 5,229 | 8,251 | 400,957 |
| Overnight Index Swap | 16,541 | 16,235 | 32,114 | 18,152 | 3,476 | 2,517 | 2,904 | 91,939 |
| Total | 92,653 | 86,026 | 191,196 | 106,505 | 15,235 | 8,548 | 11,859 | 512,021 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6727 | UAE Dirham |

Interest Rate Position

Positions as at:

19 August 2022

| | | |
|-----|----------|-------------------------------|
| AFN | 88.29 | Afghani |
| ALL | 114.5 | Lek |
| AMD | 404.96 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 420 | Kwanza |
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| AUD | 1.4422 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.9212 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
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| BGN | 1.921 | Bulgarian Lev |
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| BIF | 2023.45 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
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| BOB | 6.85 | Boliviano |
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| BWP | 12.6103 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.2909 | Canadian Dollar |
| CDF | 1995.14 | Congolese Franc |
| CHF | 0.9516 | Swiss Franc |
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| CRC | 658.875 | Costa Rican Colon |
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| CUP | 24 | Cuban Peso |
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| EGP | 19.08 | Egyptian Pound |
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|-----|---------|------------------------|
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| EUR | 0.982 | Euro |
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| FKP | 0.8264 | Falkland Islands Pound |
| GBP | 0.8299 | Pound Sterling |
| GEL | 2.75 | Lari |
| GHS | 9.9 | Cedi |
| GIP | 0.8264 | Gibraltar Pound |
| GMD | 54.75 | Dalasi |
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| IDR | 14765 | Rupiah |
| ILS | 3.2448 | New Israeli Sheqel |
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| IRR | 42000 | Iranian Rial |
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| JMD | 150.64 | Jamaican Dollar |
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| KMF | 482.88 | Comoro Franc |
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| MMK | 2093.7 Kyat |
| MNT | 3150 Tugrik |
| MOP | 8.078 Pataca |
| MRO | 356 Ouguiya |
| MUR | 45.3 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
| MWK | 1013.88 Kwacha |
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| NPR | 127.11 Nepalese Rupee |
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| OMR | 0.3849 Rial Omani |
| PAB | 1 Balboa |
| PEN | 3.8276 Nuevo Sol |
| PGK | 3.4305 Kina |
| PHP | 55.96 Philippine Peso |
| PKR | 214 Pakistan Rupee |
| PLN | 4.6141 Zloty |
| PYG | 6871 Guarani |
| QAR | 3.64 Qatari Rial |
| RON | 4.7918 Leu |
| RSD | 115.15 Serbian Dinar |
| RUB | 59.5 Russian Ruble |
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| SAR | 3.7541 Saudi Riyal |
| SBD | 7.9428 Solomon Islands Dollar |
| SCR | 13.5297 Seychelles Rupee |
| SDG | 565.1002 Sudanese Pound |
| SEK | 10.3695 Swedish Krona |
| SGD | 1.3808 Singapore Dollar |
| SHP | 0.808 Saint Helena Pound |
| SLL | 13883 Leone |
| SOS | 565 Somali Shilling |

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|-----|-------------|----------------------------|
| SRD | 24.248 | Surinam Dollar |
| SSP | 641.8076 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
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| TMT | 3.49 | New Manat |
| TND | 3.152 | Tunisian Dinar |
| TOP | 2.2599 | Pa'anga |
| TRY | 17.9349 | Turkish Lira |
| TTD | 6.726 | Trinidad and Tobago Dollar |
| TWD | 29.978 | New Taiwan Dollar |
| TZS | 2325 | Tanzanian Shilling |
| UAH | 36.8596 | Hryvnia |
| UGX | 3800 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 40.14 | Peso Uruguayo |
| UZS | 10940.32 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23401 | Dong |
| VUV | 115.25 | Vatu |
| WST | 2.5707 | Tala |
| XAF | 644.3 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 642.25 | CFA Franc BCEAO |
| XPF | 117.08 | CFP Franc |
| YER | 249.98 | Yemeni Rial |
| ZAR | 16.6446 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 494.8883 | Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

15 August 2022 to

19 August 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 79,296.60 | 192,836.65 | 272,133.25 |
| Total | 79,296.60 | 192,836.65 | 272,133.25 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 12,519 | 20,802 | 33,320 |
| Total | 12,519 | 20,802 | 33,320 |

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 | 30,671.06 | 9,568.60 | 44,815.78 | 107,780.61 | 3,548.62 | 6,274.34 | 60,281.95 | 9,192.30 | 272,133.25 |
| Total | 30,671.06 | 9,568.60 | 44,815.78 | 107,780.61 | 3,548.62 | 6,274.34 | 60,281.95 | 9,192.30 | 272,133.25 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,585 | 1,939 | 9,168 | 9,383 | 537 | 1,631 | 8,471 | 608 | 33,320 |
| Total | 1,585 | 1,939 | 9,168 | 9,383 | 537 | 1,631 | 8,471 | 608 | 33,320 |

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 | 252,527.45 | 11,400.04 | 4,615.91 | 1,555.54 | 1,657.51 | 376.80 | 0.00 | 272,133.25 |
| Total | 252,527.45 | 11,400.04 | 4,615.91 | 1,555.54 | 1,657.51 | 376.80 | 0.00 | 272,133.25 |

| 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 | 32,180 | 677 | 255 | 83 | 104 | 22 | 0 | 33,320 |
| Total | 32,180 | 677 | 255 | 83 | 104 | 22 | 0 | 33,320 |

Interest Rate Turnover

Turnover for the period:

15 August 2022 to

19 August 2022

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 15,835.25 | 205,909.04 | 221,744.29 |
| Floating vs. Fixed | 431,161.48 | 273,661.00 | 704,822.48 |
| Overnight Index Swap | 224,687.63 | 112,270.62 | 336,958.25 |
| Total | 671,684.36 | 591,840.66 | 1,263,525.02 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 265 | 1,323 | 1,587 |
| Floating vs. Fixed | 8,552 | 4,496 | 13,048 |
| Overnight Index Swap | 3,413 | 1,134 | 4,546 |
| Total | 12,229 | 6,952 | 19,181 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|------------------|-------------------|---------------------|
| Basis Swap | 71,381.55 | 0.00 | 14,007.68 | 0.00 | 0.00 | 15,536.80 | 120,818.26 | 221,744.29 |
| Floating vs. Fixed | 118,211.13 | 232,440.43 | 10,614.57 | 896.60 | 979.70 | 81,836.09 | 259,843.97 | 704,822.48 |
| Overnight Index Swap | 166,329.60 | 1,391.05 | 2,023.41 | 397.60 | 10,625.32 | 0.00 | 156,191.27 | 336,958.25 |
| Total | 355,922.29 | 233,831.47 | 26,645.66 | 1,294.20 | 11,605.02 | 97,372.89 | 536,853.50 | 1,263,525.02 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|--------------|---------------|
| Basis Swap | 441 | 0 | 113 | 0 | 0 | 283 | 751 | 1,587 |
| Floating vs. Fixed | 1,444 | 3,835 | 266 | 19 | 37 | 1,880 | 5,567 | 13,048 |
| Overnight Index Swap | 2,366 | 17 | 62 | 24 | 388 | 0 | 1,690 | 4,546 |
| Total | 4,250 | 3,852 | 441 | 43 | 425 | 2,163 | 8,007 | 19,181 |

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 | 124,054.06 | 28,419.70 | 40,061.47 | 15,519.54 | 5,279.19 | 4,465.45 | 3,944.89 | 221,744.29 |
| Floating vs. Fixed | 254,273.60 | 158,760.51 | 155,306.52 | 98,107.35 | 24,284.06 | 4,021.33 | 10,069.11 | 704,822.48 |
| Overnight Index Swap | 192,241.70 | 56,239.66 | 53,034.99 | 21,108.43 | 10,361.89 | 1,265.15 | 2,706.42 | 336,958.25 |
| Total | 570,569.36 | 243,419.87 | 248,402.98 | 134,735.33 | 39,925.14 | 9,751.93 | 16,720.41 | 1,263,525.02 |

| 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 | 263 | 151 | 394 | 308 | 161 | 102 | 210 | 1,587 |
| Floating vs. Fixed | 1,864 | 1,795 | 3,384 | 4,316 | 969 | 193 | 529 | 13,048 |
| Overnight Index Swap | 529 | 596 | 1,246 | 1,319 | 471 | 98 | 289 | 4,546 |
| Total | 2,655 | 2,542 | 5,023 | 5,942 | 1,601 | 393 | 1,027 | 19,181 |