

Foreign Exchange Position

Positions as at: 13 January 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 396,199.71 | 973,949.62 | 1,370,149.33 |
| Total | 396,199.71 | 973,949.62 | 1,370,149.33 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 60,715 | 127,567 | 188,282 |
| Total | 60,715 | 127,567 | 188,282 |

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 | 160,535.21 | 47,240.12 | 215,348.56 | 360,254.57 | 16,942.87 | 29,553.65 | 440,139.49 | 100,134.87 | 1,370,149.33 |
| Total | 160,535.21 | 47,240.12 | 215,348.56 | 360,254.57 | 16,942.87 | 29,553.65 | 440,139.49 | 100,134.87 | 1,370,149.33 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 7,093 | 13,177 | 36,333 | 66,192 | 3,871 | 8,718 | 47,296 | 5,602 | 188,282 |
| Total | 7,093 | 13,177 | 36,333 | 66,192 | 3,871 | 8,718 | 47,296 | 5,602 | 188,282 |

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 | 1,077,100.76 | 133,323.15 | 80,321.90 | 43,800.98 | 23,943.18 | 10,795.34 | 864.01 | 1,370,149.33 |
| Total | 1,077,100.76 | 133,323.15 | 80,321.90 | 43,800.98 | 23,943.18 | 10,795.34 | 864.01 | 1,370,149.33 |

| 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 | 167,993 | 8,696 | 4,249 | 3,215 | 2,773 | 1,272 | 84 | 188,282 |
| Total | 167,993 | 8,696 | 4,249 | 3,215 | 2,773 | 1,272 | 84 | 188,282 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6724 | UAE Dirham |
| AFN | 89.83 | Afghani |
| ALL | 107.81 | Lek |
| AMD | 393 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 503.78 | Kwanza |
| ARS | 180.67 | Argentine Peso |
| AUD | 1.4486 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.695 | Azerbaijani Manat |
| BAM | 1.8176 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 104.1 | Taka |
| BGN | 1.818 | Bulgarian Lev |
| BHD | 0.3768 | Bahraini Dinar |
| BIF | 2046.3 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

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|-----|----------|------------------------|
| BND | 1.3308 | Brunei Dollar |
| BOB | 6.86 | Boliviano |
| BRL | 5.16 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 81.653 | Ngultrum |
| BWP | 12.6743 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3422 | Canadian Dollar |
| CDF | 2017 | Congolese Franc |
| CHF | 0.9309 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 823.1 | Chilean Peso |
| CNY | 6.77 | Yuan Renminbi |
| COP | 4730 | Colombian Peso |
| COU | 0.0685 | Unidad de Valor Real |
| CRC | 578.35 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 102.48 | Cape Verde Escudo |
| CZK | 22.31 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.9138 | Danish Krone |
| DOP | 56.22 | Dominican Peso |
| DZD | 136.2266 | Algerian Dinar |
| EGP | 29.65 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 53.3888 | Ethiopian Birr |
| EUR | 0.9295 | Euro |
| FJD | 2.1561 | Fiji Dollar |
| FKP | 0.8224 | Falkland Islands Pound |
| GBP | 0.8233 | Pound Sterling |
| GEL | 2.645 | Lari |
| GHS | 11.5 | Cedi |
| GIP | 0.8223 | Gibraltar Pound |
| GMD | 61.3 | Dalasi |
| GNF | 8546 | Guinea Franc |
| GTQ | 7.833 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8131 | Hong Kong Dollar |
| HNL | 24.5448 | Lempira |
| HRK | 7.0385 | Croatian Kuna |
| HTG | 147 | Gourde |
| HUF | 369.97 | Forint |
| IDR | 15480 | Rupiah |
| ILS | 3.4344 | New Israeli Sheqel |
| INR | 81.637 | Indian Rupee |

Foreign Exchange Position

Positions as at:

13 January 2023

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.54 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 143.28 | Iceland Krona |
| JMD | 152.02 | Jamaican Dollar |
| JOD | 0.7085 | Jordanian Dinar |
| JPY | 132.47 | Yen |
| KES | 123.75 | Kenyan Shilling |
| KGS | 85.67 | Som |
| KHR | 4105 | Riel |
| KMF | 457.6 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1242.5 | Won |
| KWD | 0.3058 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 462 | Tenge |
| LAK | 17105 | Kip |
| LBP | 1505.7 | Lebanese Pound |
| LKR | 362 | Sri Lanka Rupee |
| LRD | 153.7 | Liberian Dollar |
| LSL | 16.8988 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.7773 | Libyan Dinar |
| MAD | 10.2061 | Moroccan Dirham |
| MDL | 19.0702 | Moldovan Leu |
| MGA | 4507.2 | Malagasy Ariary |
| MKD | 57.24 | Denar |
| MMK | 2093.7 | Kyat |
| MNT | 3435 | Tugrik |
| MOP | 8.047 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 44.15 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1009 | Kwacha |
| MXN | 18.91 | Mexican Peso |
| MXV | 2.4689 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.369 | Malaysian Ringgit |
| MZN | 63.24 | Metical |
| NAD | 16.9099 | Namibia Dollar |
| NGN | 451.1 | Naira |
| NIO | 36.02 | Cordoba Oro |
| NOK | 9.9716 | Norwegian Krone |
| NPR | 130.52 | Nepalese Rupee |
| NZD | 1.5708 | New Zealand Dollar |
| OMR | 0.3847 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.7708 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

13 January 2023

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4305 | Kina |
| PHP | 55.02 | Philippine Peso |
| PKR | 228.08 | Pakistan Rupee |
| PLN | 4.3541 | Zloty |
| PYG | 7391.24 | Guarani |
| QAR | 3.64 | Qatari Rial |
| RON | 4.587 | Leu |
| RSD | 108.96 | Serbian Dinar |
| RUB | 68.2955 | Russian Ruble |
| RWF | 1063.78 | Rwanda Franc |
| SAR | 3.7556 | Saudi Riyal |
| SBD | 8.0645 | Solomon Islands Dollar |
| SCR | 13.62 | Seychelles Rupee |
| SDG | 565.2502 | Sudanese Pound |
| SEK | 10.4638 | Swedish Krona |
| SGD | 1.3304 | Singapore Dollar |
| SHP | 0.8247 | Saint Helena Pound |
| SLL | 18977 | Leone |
| SOS | 565 | Somali Shilling |
| SRD | 31.42 | Surinam Dollar |
| SSP | 658.2835 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2510 | Syrian Pound |
| SZL | 16.9048 | Lilangeni |
| THB | 33.43 | Baht |
| TJS | 10.1 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.0807 | Tunisian Dinar |
| TOP | 2.3256 | Pa'anga |
| TRY | 18.7754 | Turkish Lira |
| TTD | 6.7493 | Trinidad and Tobago Dollar |
| TWD | 30.424 | New Taiwan Dollar |
| TZS | 2332 | Tanzanian Shilling |
| UAH | 36.5686 | Hryvnia |
| UGX | 3680 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 39.79 | Peso Uruguayo |
| UZS | 11317.1 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23440 | Dong |
| VUV | 119.9 | Vatu |
| WST | 2.5954 | Tala |
| XAF | 610.82 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 606.75 | CFA Franc BCEAO |
| XPF | 110.61 | CFP Franc |

Foreign Exchange Position

Positions as at: 13 January 2023

| | | |
|-----|---------|-----------------|
| YER | 249.95 | Yemeni Rial |
| ZAR | 16.9007 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 694 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

13 January 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 906,696.00 | 364,251.65 | 1,270,947.65 |
| Floating vs. Fixed | 8,665,704.81 | 2,866,001.71 | 11,531,706.52 |
| Overnight Index Swap | 2,450,009.54 | 871,157.30 | 3,321,166.85 |
| Total | 12,022,410.35 | 4,101,410.66 | 16,123,821.01 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 15,543 | 3,707 | 19,250 |
| Floating vs. Fixed | 268,983 | 105,107 | 374,090 |
| Overnight Index Swap | 84,176 | 23,825 | 108,001 |
| Total | 368,702 | 132,639 | 501,341 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 351,239.04 | 0.00 | 56,238.43 | 1,157.04 | 182,460.75 | 171,264.17 | 508,588.22 | 1,270,947.65 |
| Floating vs. Fixed | 2,238,158.19 | 2,515,080.72 | 286,259.59 | 19,104.49 | 129,146.93 | 2,041,734.90 | 4,302,221.69 | 11,531,706.52 |
| Overnight Index Swap | 1,381,646.05 | 16,934.27 | 183,585.28 | 55,378.92 | 551,865.08 | 313.70 | 1,131,443.55 | 3,321,166.85 |
| Total | 3,971,043.28 | 2,532,014.99 | 526,083.30 | 75,640.45 | 863,472.75 | 2,213,312.78 | 5,942,253.46 | 16,123,821.01 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,406 | 0 | 254 | 15 | 2,831 | 5,544 | 6,201 | 19,250 |
| Floating vs. Fixed | 75,657 | 77,700 | 7,278 | 442 | 3,996 | 76,343 | 132,675 | 374,090 |
| Overnight Index Swap | 32,506 | 238 | 1,866 | 1,550 | 19,803 | 24 | 52,014 | 108,001 |
| Total | 112,569 | 77,938 | 9,397 | 2,007 | 26,630 | 81,911 | 190,890 | 501,341 |

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 | 460,309.23 | 239,713.01 | 327,861.36 | 169,735.64 | 37,772.59 | 20,456.76 | 15,099.05 | 1,270,947.65 |
| Floating vs. Fixed | 4,745,521.30 | 2,070,495.61 | 3,063,661.96 | 1,243,648.83 | 171,519.45 | 93,168.05 | 143,691.33 | 11,531,706.52 |
| Overnight Index Swap | 1,506,607.98 | 554,532.60 | 705,325.60 | 373,861.40 | 73,617.82 | 59,747.31 | 47,474.14 | 3,321,166.85 |
| Total | 6,712,438.51 | 2,864,741.22 | 4,096,848.92 | 1,787,245.88 | 282,909.86 | 173,372.12 | 206,264.51 | 16,123,821.01 |

| 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 | 3,568 | 3,095 | 6,098 | 3,842 | 1,154 | 762 | 733 | 19,250 |
| Floating vs. Fixed | 74,150 | 60,954 | 144,430 | 72,771 | 9,342 | 4,959 | 7,486 | 374,090 |
| Overnight Index Swap | 19,578 | 16,713 | 37,928 | 22,755 | 4,269 | 3,199 | 3,560 | 108,001 |
| Total | 97,296 | 80,761 | 188,456 | 99,367 | 14,764 | 8,919 | 11,779 | 501,341 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6724 | UAE Dirham |

Interest Rate Position

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|-----|----------|-------------------------------|
| AFN | 89.83 | Afghani |
| ALL | 107.81 | Lek |
| AMD | 393 | Armenian Dram |
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| BGN | 1.818 | Bulgarian Lev |
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| EUR | 0.9295 | Euro |
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| GBP | 0.8233 | Pound Sterling |
| GEL | 2.645 | Lari |
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| GMD | 61.3 | Dalasi |
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| GYD | 207.98 | Guyana Dollar |
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| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.7773 | Libyan Dinar |

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| MGA | 4507.2 Malagasy Ariary |
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| MNT | 3435 Tugrik |
| MOP | 8.047 Pataca |
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| MUR | 44.15 Mauritius Rupee |
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| RSD | 108.96 Serbian Dinar |
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| SAR | 3.7556 Saudi Riyal |
| SBD | 8.0645 Solomon Islands Dollar |
| SCR | 13.62 Seychelles Rupee |
| SDG | 565.2502 Sudanese Pound |
| SEK | 10.4638 Swedish Krona |
| SGD | 1.3304 Singapore Dollar |
| SHP | 0.8247 Saint Helena Pound |
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| SOS | 565 Somali Shilling |

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|-----|-------------|----------------------------|
| SRD | 31.42 | Surinam Dollar |
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| SVC | 8.7498 | El Salvador Colon |
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| TOP | 2.3256 | Pa'anga |
| TRY | 18.7754 | Turkish Lira |
| TTD | 6.7493 | Trinidad and Tobago Dollar |
| TWD | 30.424 | New Taiwan Dollar |
| TZS | 2332 | Tanzanian Shilling |
| UAH | 36.5686 | Hryvnia |
| UGX | 3680 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 39.79 | Peso Uruguayo |
| UZS | 11317.1 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23440 | Dong |
| VUV | 119.9 | Vatu |
| WST | 2.5954 | Tala |
| XAF | 610.82 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 606.75 | CFA Franc BCEAO |
| XPF | 110.61 | CFP Franc |
| YER | 249.95 | Yemeni Rial |
| ZAR | 16.9007 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 694 | Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

09 January 2023 to

13 January 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 134,594.39 | 204,600.80 | 339,195.19 |
| Total | 134,594.39 | 204,600.80 | 339,195.19 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 27,413 | 37,070 | 64,482 |
| Total | 27,413 | 37,070 | 64,482 |

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 | 36,592.17 | 17,992.73 | 39,229.67 | 113,981.97 | 5,622.17 | 9,828.42 | 94,888.98 | 21,059.07 | 339,195.19 |
| Total | 36,592.17 | 17,992.73 | 39,229.67 | 113,981.97 | 5,622.17 | 9,828.42 | 94,888.98 | 21,059.07 | 339,195.19 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,545 | 6,524 | 12,752 | 23,383 | 1,203 | 3,529 | 14,673 | 875 | 64,482 |
| Total | 1,545 | 6,524 | 12,752 | 23,383 | 1,203 | 3,529 | 14,673 | 875 | 64,482 |

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 | 302,432.78 | 20,483.80 | 8,835.84 | 2,872.63 | 4,092.60 | 477.54 | 0.00 | 339,195.19 |
| Total | 302,432.78 | 20,483.80 | 8,835.84 | 2,872.63 | 4,092.60 | 477.54 | 0.00 | 339,195.19 |

| 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 | 62,686 | 966 | 172 | 183 | 429 | 47 | 0 | 64,482 |
| Total | 62,686 | 966 | 172 | 183 | 429 | 47 | 0 | 64,482 |

Interest Rate Turnover

Turnover for the period:

09 January 2023 to

13 January 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 67,863.90 | 252,698.55 | 320,562.44 |
| Floating vs. Fixed | 326,331.91 | 508,754.99 | 835,086.91 |
| Overnight Index Swap | 297,092.47 | 129,450.41 | 426,542.87 |
| Total | 691,288.28 | 890,903.95 | 1,582,192.23 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|----------------|
| Basis Swap | 4,948 | 2,554 | 7,502 |
| Floating vs. Fixed | 147,263 | 90,328 | 237,591 |
| Overnight Index Swap | 21,173 | 7,984 | 29,156 |
| Total | 173,384 | 100,865 | 274,249 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|-------------------|---------------------|
| Basis Swap | 120,900.32 | 0.00 | 25,562.63 | 0.00 | 0.00 | 4,155.13 | 169,944.37 | 320,562.44 |
| Floating vs. Fixed | 129,909.32 | 177,078.26 | 6,975.07 | 1,719.77 | 11,344.02 | 121,127.03 | 386,933.44 | 835,086.91 |
| Overnight Index Swap | 228,195.21 | 47.27 | 6,468.69 | 365.77 | 23,748.84 | 0.00 | 167,717.10 | 426,542.87 |
| Total | 479,004.86 | 177,125.53 | 39,006.39 | 2,085.53 | 35,092.86 | 125,282.16 | 724,594.90 | 1,582,192.23 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|----------------|----------------|
| Basis Swap | 454 | 0 | 180 | 0 | 0 | 221 | 6,648 | 7,502 |
| Floating vs. Fixed | 849 | 4,455 | 303 | 20 | 69 | 3,487 | 228,410 | 237,591 |
| Overnight Index Swap | 3,177 | 2 | 44 | 47 | 530 | 0 | 25,356 | 29,156 |
| Total | 4,480 | 4,457 | 527 | 67 | 599 | 3,707 | 260,414 | 274,249 |

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 | 156,301.61 | 97,813.24 | 34,307.53 | 16,371.65 | 5,065.30 | 5,320.10 | 5,383.00 | 320,562.44 |
| Floating vs. Fixed | 354,279.17 | 158,313.86 | 144,417.34 | 151,605.25 | 20,768.88 | 2,731.00 | 2,971.40 | 835,086.91 |
| Overnight Index Swap | 228,398.67 | 60,555.77 | 57,997.65 | 53,329.93 | 14,448.95 | 3,396.36 | 8,415.54 | 426,542.87 |
| Total | 738,979.46 | 316,682.88 | 236,722.52 | 221,306.83 | 40,283.14 | 11,447.45 | 16,769.94 | 1,582,192.23 |

| 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 | 2,671 | 779 | 1,810 | 1,291 | 357 | 222 | 374 | 7,502 |
| Floating vs. Fixed | 110,323 | 19,629 | 46,402 | 43,802 | 8,910 | 2,712 | 5,815 | 237,591 |
| Overnight Index Swap | 9,438 | 2,634 | 5,709 | 7,313 | 2,253 | 411 | 1,399 | 29,156 |
| Total | 122,431 | 23,042 | 53,920 | 52,405 | 11,520 | 3,345 | 7,588 | 274,249 |