

Foreign Exchange Position

Positions as at: 03 February 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 401,501.63 | 895,255.76 | 1,296,757.39 |
| Total | 401,501.63 | 895,255.76 | 1,296,757.39 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 74,073 | 142,640 | 216,713 |
| Total | 74,073 | 142,640 | 216,713 |

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 | 145,815.39 | 50,258.16 | 216,272.49 | 350,687.73 | 16,231.33 | 34,359.78 | 431,408.24 | 51,724.28 | 1,296,757.39 |
| Total | 145,815.39 | 50,258.16 | 216,272.49 | 350,687.73 | 16,231.33 | 34,359.78 | 431,408.24 | 51,724.28 | 1,296,757.39 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|---------------|---------------|--------------|----------------|
| Non-deliverable Forward | 6,951 | 18,100 | 46,889 | 70,647 | 3,749 | 11,738 | 53,418 | 5,221 | 216,713 |
| Total | 6,951 | 18,100 | 46,889 | 70,647 | 3,749 | 11,738 | 53,418 | 5,221 | 216,713 |

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 | 1,010,157.41 | 137,530.84 | 70,440.04 | 42,548.72 | 23,594.83 | 11,499.18 | 986.37 | 1,296,757.39 |
| Total | 1,010,157.41 | 137,530.84 | 70,440.04 | 42,548.72 | 23,594.83 | 11,499.18 | 986.37 | 1,296,757.39 |

| 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 | 196,927 | 8,274 | 4,199 | 3,178 | 2,734 | 1,316 | 85 | 216,713 |
| Total | 196,927 | 8,274 | 4,199 | 3,178 | 2,734 | 1,316 | 85 | 216,713 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6727 | UAE Dirham |
| AFN | 89.62 | Afghani |
| ALL | 106.25 | Lek |
| AMD | 392.5 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 502 | Kwanza |
| ARS | 187.24 | Argentine Peso |
| AUD | 1.401 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.695 | Azerbaijani Manat |
| BAM | 1.7791 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 105.58 | Taka |
| BGN | 1.7944 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2050 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

Positions as at:

03 February 2023

| | | |
|-----|----------|------------------------|
| BND | 1.3061 | Brunei Dollar |
| BOB | 6.85 | Boliviano |
| BRL | 5.0547 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 81.9 | Ngultrum |
| BWP | 12.7389 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3287 | Canadian Dollar |
| CDF | 2050 | Congolese Franc |
| CHF | 0.9082 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 786.1 | Chilean Peso |
| CNY | 6.7406 | Yuan Renminbi |
| COP | 4598.05 | Colombian Peso |
| COU | 0.0702 | Unidad de Valor Real |
| CRC | 551.85 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 100.31 | Cape Verde Escudo |
| CZK | 21.613 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.7689 | Danish Krone |
| DOP | 56.29 | Dominican Peso |
| DZD | 135.1664 | Algerian Dinar |
| EGP | 30.15 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 53.4877 | Ethiopian Birr |
| EUR | 0.9098 | Euro |
| FJD | 2.1501 | Fiji Dollar |
| FKP | 0.8117 | Falkland Islands Pound |
| GBP | 0.8078 | Pound Sterling |
| GEL | 2.61 | Lari |
| GHS | 12 | Cedi |
| GIP | 0.8116 | Gibraltar Pound |
| GMD | 61.45 | Dalasi |
| GNF | 8535 | Guinea Franc |
| GTQ | 7.84 | Quetzal |
| GYD | 210 | Guyana Dollar |
| HKD | 7.8424 | Hong Kong Dollar |
| HNL | 24.5064 | Lempira |
| HRK | 7.0385 | Croatian Kuna |
| HTG | 148 | Gourde |
| HUF | 354.21 | Forint |
| IDR | 14970 | Rupiah |
| ILS | 3.4121 | New Israeli Sheqel |
| INR | 81.73 | Indian Rupee |

Foreign Exchange Position

Positions as at:

03 February 2023

| | | |
|-----|---------|-----------------------------------|
| IQD | 1458.52 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 139.51 | Iceland Krona |
| JMD | 152.91 | Jamaican Dollar |
| JOD | 0.7087 | Jordanian Dinar |
| JPY | 128.93 | Yen |
| KES | 124.4 | Kenyan Shilling |
| KGS | 86.15 | Som |
| KHR | 4100 | Riel |
| KMF | 451.16 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1222.28 | Won |
| KWD | 0.3048 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 460.29 | Tenge |
| LAK | 16820 | Kip |
| LBP | 15000 | Lebanese Pound |
| LKR | 363 | Sri Lanka Rupee |
| LRD | 155.5 | Liberian Dollar |
| LSL | 17.0338 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.748 | Libyan Dinar |
| MAD | 10.117 | Moroccan Dirham |
| MDL | 18.731 | Moldovan Leu |
| MGA | 4278.66 | Malagasy Ariary |
| MKD | 56.43 | Denar |
| MMK | 2093.7 | Kyat |
| MNT | 3475 | Tugrik |
| MOP | 8.078 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 44.05 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1012.1 | Kwacha |
| MXN | 18.5999 | Mexican Peso |
| MXV | 2.4222 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.263 | Malaysian Ringgit |
| MZN | 63.57 | Metical |
| NAD | 17.038 | Namibia Dollar |
| NGN | 460.02 | Naira |
| NIO | 36.08 | Cordoba Oro |
| NOK | 9.9025 | Norwegian Krone |
| NPR | 131.07 | Nepalese Rupee |
| NZD | 1.5366 | New Zealand Dollar |
| OMR | 0.3846 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.8373 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

03 February 2023

| | | |
|-----|-------------|----------------------------|
| PGK | 3.4188 | Kina |
| PHP | 54.44 | Philippine Peso |
| PKR | 266.5 | Pakistan Rupee |
| PLN | 4.2764 | Zloty |
| PYG | 7302.52 | Guarani |
| QAR | 3.6455 | Qatari Rial |
| RON | 4.4637 | Leu |
| RSD | 106.65 | Serbian Dinar |
| RUB | 69.8805 | Russian Ruble |
| RWF | 1073.03 | Rwanda Franc |
| SAR | 3.7524 | Saudi Riyal |
| SBD | 8.0645 | Solomon Islands Dollar |
| SCR | 13.71 | Seychelles Rupee |
| SDG | 565.0502 | Sudanese Pound |
| SEK | 10.3429 | Swedish Krona |
| SGD | 1.3061 | Singapore Dollar |
| SHP | 0.808 | Saint Helena Pound |
| SLL | 19380 | Leone |
| SOS | 565 | Somali Shilling |
| SRD | 32.411 | Surinam Dollar |
| SSP | 680.2605 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2511 | Syrian Pound |
| SZL | 17.0398 | Lilangeni |
| THB | 32.8 | Baht |
| TJS | 10.25 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.0276 | Tunisian Dinar |
| TOP | 2.2472 | Pa'anga |
| TRY | 18.7964 | Turkish Lira |
| TTD | 6.747 | Trinidad and Tobago Dollar |
| TWD | 29.759 | New Taiwan Dollar |
| TZS | 2334 | Tanzanian Shilling |
| UAH | 36.9325 | Hryvnia |
| UGX | 3683 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 38.68 | Peso Uruguayo |
| UZS | 11277.98 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23440 | Dong |
| VUV | 113.79 | Vatu |
| WST | 2.574 | Tala |
| XAF | 596.76 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 599.75 | CFA Franc BCEAO |
| XPF | 108.23 | CFP Franc |

Foreign Exchange Position

Positions as at:

03 February 2023

| | | |
|-----|---------|-----------------|
| YER | 249.93 | Yemeni Rial |
| ZAR | 17.0301 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 773 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

03 February 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 1,001,037.14 | 291,503.73 | 1,292,540.86 |
| Floating vs. Fixed | 8,962,799.13 | 2,857,352.15 | 11,820,151.28 |
| Overnight Index Swap | 2,786,721.89 | 911,625.38 | 3,698,347.27 |
| Total | 12,750,558.15 | 4,060,481.25 | 16,811,039.41 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 15,805 | 3,201 | 19,006 |
| Floating vs. Fixed | 275,837 | 104,087 | 379,924 |
| Overnight Index Swap | 88,561 | 24,151 | 112,712 |
| Total | 380,203 | 131,439 | 511,642 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap | 283,385.43 | 0.00 | 51,718.60 | 1,179.24 | 186,161.29 | 172,099.19 | 597,997.11 | 1,292,540.86 |
| Floating vs. Fixed | 2,177,210.44 | 2,577,964.89 | 293,583.67 | 19,940.90 | 128,311.34 | 2,106,425.81 | 4,516,714.23 | 11,820,151.28 |
| Overnight Index Swap | 1,452,825.00 | 19,158.45 | 191,550.64 | 54,931.93 | 631,013.21 | 312.53 | 1,348,555.50 | 3,698,347.27 |
| Total | 3,913,420.87 | 2,597,123.34 | 536,852.91 | 76,052.06 | 945,485.85 | 2,278,837.53 | 6,463,266.84 | 16,811,039.41 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 4,095 | 0 | 199 | 15 | 2,846 | 5,623 | 6,229 | 19,006 |
| Floating vs. Fixed | 74,355 | 80,067 | 7,408 | 437 | 3,993 | 78,404 | 135,261 | 379,924 |
| Overnight Index Swap | 33,776 | 270 | 1,938 | 1,586 | 21,675 | 24 | 53,443 | 112,712 |
| Total | 112,226 | 80,337 | 9,544 | 2,038 | 28,514 | 84,050 | 194,933 | 511,642 |

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 | 463,662.08 | 254,963.75 | 326,604.51 | 173,054.03 | 38,611.06 | 19,466.01 | 16,179.43 | 1,292,540.86 |
| Floating vs. Fixed | 4,823,816.65 | 2,122,745.58 | 3,164,434.17 | 1,289,000.73 | 181,011.57 | 95,530.24 | 143,612.33 | 11,820,151.28 |
| Overnight Index Swap | 1,789,901.21 | 575,480.26 | 733,190.56 | 403,238.72 | 84,517.02 | 61,918.27 | 50,101.24 | 3,698,347.27 |
| Total | 7,077,379.95 | 2,953,189.60 | 4,224,229.24 | 1,865,293.48 | 304,139.64 | 176,914.51 | 209,892.99 | 16,811,039.41 |

| 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 | 3,524 | 3,099 | 6,031 | 3,801 | 1,118 | 748 | 687 | 19,006 |
| Floating vs. Fixed | 75,298 | 61,404 | 146,888 | 74,273 | 9,777 | 4,974 | 7,312 | 379,924 |
| Overnight Index Swap | 20,133 | 17,188 | 39,767 | 24,198 | 4,331 | 3,408 | 3,687 | 112,712 |
| Total | 98,955 | 81,690 | 192,686 | 102,272 | 15,225 | 9,129 | 11,686 | 511,642 |

Foreign Exchange Rate

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

Interest Rate Position

Positions as at:

03 February 2023

| | | |
|-----|----------|-------------------------------|
| AFN | 89.62 | Afghani |
| ALL | 106.25 | Lek |
| AMD | 392.5 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 502 | Kwanza |
| ARS | 187.24 | Argentine Peso |
| AUD | 1.401 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.695 | Azerbaijani Manat |
| BAM | 1.7791 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 105.58 | Taka |
| BGN | 1.7944 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2050 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
| BND | 1.3061 | Brunei Dollar |
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| BWP | 12.7389 | Pula |
| BYR | 19560 | Belarussian Ruble |
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| CAD | 1.3287 | Canadian Dollar |
| CDF | 2050 | Congolese Franc |
| CHF | 0.9082 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 786.1 | Chilean Peso |
| CNY | 6.7406 | Yuan Renminbi |
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| CUP | 24 | Cuban Peso |
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| CZK | 21.613 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.7689 | Danish Krone |
| DOP | 56.29 | Dominican Peso |
| DZD | 135.1664 | Algerian Dinar |
| EGP | 30.15 | Egyptian Pound |
| ERN | 15 | Nakfa |

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| ETB | 53.4877 | Ethiopian Birr |
| EUR | 0.9098 | Euro |
| FJD | 2.1501 | Fiji Dollar |
| FKP | 0.8117 | Falkland Islands Pound |
| GBP | 0.8078 | Pound Sterling |
| GEL | 2.61 | Lari |
| GHS | 12 | Cedi |
| GIP | 0.8116 | Gibraltar Pound |
| GMD | 61.45 | Dalasi |
| GNF | 8535 | Guinea Franc |
| GTQ | 7.84 | Quetzal |
| GYD | 210 | Guyana Dollar |
| HKD | 7.8424 | Hong Kong Dollar |
| HNL | 24.5064 | Lempira |
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| HUF | 354.21 | Forint |
| IDR | 14970 | Rupiah |
| ILS | 3.4121 | New Israeli Sheqel |
| INR | 81.73 | Indian Rupee |
| IQD | 1458.52 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 139.51 | Iceland Krona |
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| KPW | 130 | North Korean Won |
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| KYD | 0.825 | Cayman Islands Dollar |
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| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.748 | Libyan Dinar |

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|-----|----------|-----------------------------------|
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| MDL | 18.731 | Moldovan Leu |
| MGA | 4278.66 | Malagasy Ariary |
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| MMK | 2093.7 | Kyat |
| MNT | 3475 | Tugrik |
| MOP | 8.078 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 44.05 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1012.1 | Kwacha |
| MXN | 18.5999 | Mexican Peso |
| MXV | 2.4222 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.263 | Malaysian Ringgit |
| MZN | 63.57 | Metical |
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| NGN | 460.02 | Naira |
| NIO | 36.08 | Cordoba Oro |
| NOK | 9.9025 | Norwegian Krone |
| NPR | 131.07 | Nepalese Rupee |
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| OMR | 0.3846 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.8373 | Nuevo Sol |
| PGK | 3.4188 | Kina |
| PHP | 54.44 | Philippine Peso |
| PKR | 266.5 | Pakistan Rupee |
| PLN | 4.2764 | Zloty |
| PYG | 7302.52 | Guarani |
| QAR | 3.6455 | Qatari Rial |
| RON | 4.4637 | Leu |
| RSD | 106.65 | Serbian Dinar |
| RUB | 69.8805 | Russian Ruble |
| RWF | 1073.03 | Rwanda Franc |
| SAR | 3.7524 | Saudi Riyal |
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| SEK | 10.3429 | Swedish Krona |
| SGD | 1.3061 | Singapore Dollar |
| SHP | 0.808 | Saint Helena Pound |
| SLL | 19380 | Leone |
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| | | |
|-----|-------------|----------------------------|
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| SSP | 680.2605 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 2511 | Syrian Pound |
| SZL | 17.0398 | Lilangeni |
| THB | 32.8 | Baht |
| TJS | 10.25 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.0276 | Tunisian Dinar |
| TOP | 2.2472 | Pa'anga |
| TRY | 18.7964 | Turkish Lira |
| TTD | 6.747 | Trinidad and Tobago Dollar |
| TWD | 29.759 | New Taiwan Dollar |
| TZS | 2334 | Tanzanian Shilling |
| UAH | 36.9325 | Hryvnia |
| UGX | 3683 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 38.68 | Peso Uruguayo |
| UZS | 11277.98 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23440 | Dong |
| VUV | 113.79 | Vatu |
| WST | 2.574 | Tala |
| XAF | 596.76 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 599.75 | CFA Franc BCEAO |
| XPF | 108.23 | CFP Franc |
| YER | 249.93 | Yemeni Rial |
| ZAR | 17.0301 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 773 | Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

30 January 2023 to

03 February 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 103,443.93 | 178,414.20 | 281,858.12 |
| Total | 103,443.93 | 178,414.20 | 281,858.12 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 22,398 | 34,261 | 56,659 |
| Total | 22,398 | 34,261 | 56,659 |

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 | 26,307.26 | 11,059.13 | 47,896.87 | 59,983.47 | 3,957.08 | 8,281.38 | 110,300.97 | 14,071.95 | 281,858.12 |
| Total | 26,307.26 | 11,059.13 | 47,896.87 | 59,983.47 | 3,957.08 | 8,281.38 | 110,300.97 | 14,071.95 | 281,858.12 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,294 | 3,998 | 14,072 | 14,419 | 813 | 3,154 | 18,248 | 662 | 56,659 |
| Total | 1,294 | 3,998 | 14,072 | 14,419 | 813 | 3,154 | 18,248 | 662 | 56,659 |

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 | 256,073.21 | 14,546.73 | 2,730.17 | 2,937.29 | 4,547.57 | 923.15 | 100.00 | 281,858.12 |
| Total | 256,073.21 | 14,546.73 | 2,730.17 | 2,937.29 | 4,547.57 | 923.15 | 100.00 | 281,858.12 |

| 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 | 55,343 | 664 | 120 | 168 | 279 | 84 | 2 | 56,659 |
| Total | 55,343 | 664 | 120 | 168 | 279 | 84 | 2 | 56,659 |

Interest Rate Turnover

Turnover for the period:

30 January 2023 to

03 February 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|---------------------|-----------------------|---------------------|
| Basis Swap | 149,933.89 | 332,922.50 | 482,856.40 |
| Floating vs. Fixed | 427,126.68 | 433,673.83 | 860,800.51 |
| Overnight Index Swap | 435,563.01 | 177,344.62 | 612,907.63 |
| Total | 1,012,623.58 | 943,940.95 | 1,956,564.53 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|----------------|
| Basis Swap | 5,131 | 2,606 | 7,736 |
| Floating vs. Fixed | 147,383 | 87,667 | 235,049 |
| Overnight Index Swap | 21,215 | 7,917 | 29,132 |
| Total | 173,728 | 98,189 | 271,917 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap | 70,522.06 | 0.00 | 31,040.57 | 0.00 | 0.00 | 5,538.80 | 375,754.96 | 482,856.40 |
| Floating vs. Fixed | 31,165.19 | 169,017.92 | 10,939.29 | 5,153.29 | 14,311.88 | 145,336.96 | 484,875.99 | 860,800.51 |
| Overnight Index Swap | 332,413.12 | 1,216.48 | 11,251.68 | 505.14 | 20,501.24 | 12.75 | 247,007.21 | 612,907.63 |
| Total | 434,100.37 | 170,234.40 | 53,231.54 | 5,658.43 | 34,813.12 | 150,888.51 | 1,107,638.16 | 1,956,564.53 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|----------------|----------------|
| Basis Swap | 377 | 0 | 191 | 0 | 0 | 207 | 6,962 | 7,736 |
| Floating vs. Fixed | 569 | 3,752 | 319 | 49 | 73 | 3,148 | 227,141 | 235,049 |
| Overnight Index Swap | 2,538 | 12 | 49 | 34 | 383 | 1 | 26,116 | 29,132 |
| Total | 3,483 | 3,764 | 559 | 83 | 456 | 3,356 | 260,218 | 271,917 |

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 | 247,166.67 | 115,307.87 | 58,126.46 | 34,643.54 | 9,420.81 | 8,159.43 | 10,031.63 | 482,856.40 |
| Floating vs. Fixed | 380,916.64 | 160,924.91 | 187,941.03 | 92,446.18 | 30,206.28 | 3,015.93 | 5,349.53 | 860,800.51 |
| Overnight Index Swap | 397,711.40 | 64,176.65 | 77,124.94 | 41,748.61 | 24,169.42 | 2,938.28 | 5,038.33 | 612,907.63 |
| Total | 1,025,794.71 | 340,409.43 | 323,192.43 | 168,838.33 | 63,796.51 | 14,113.64 | 20,419.49 | 1,956,564.53 |

| 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 | 2,733 | 800 | 1,813 | 1,390 | 374 | 211 | 417 | 7,736 |
| Floating vs. Fixed | 110,552 | 19,305 | 45,371 | 42,467 | 8,950 | 2,652 | 5,754 | 235,049 |
| Overnight Index Swap | 9,562 | 2,645 | 6,081 | 6,905 | 2,200 | 417 | 1,323 | 29,132 |
| Total | 122,847 | 22,749 | 53,265 | 50,761 | 11,524 | 3,279 | 7,493 | 271,917 |