

Foreign Exchange Position

Positions as at: 12 May 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total        |
|------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward      | 396,461.52        | 940,567.76            | 1,337,029.28 |
| Total                        | 396,461.52        | 940,567.76            | 1,337,029.28 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward      | 62,601            | 143,962               | 206,562 |
| Total                        | 62,601            | 143,962               | 206,562 |

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      | 129,971.47 | 45,569.05 | 188,159.67 | 419,625.90 | 16,717.76 | 33,783.78 | 444,150.10 | 59,051.56 | 1,337,029.28 |
| Total                        | 129,971.47 | 45,569.05 | 188,159.67 | 419,625.90 | 16,717.76 | 33,783.78 | 444,150.10 | 59,051.56 | 1,337,029.28 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total   |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward      | 6,640   | 14,583  | 31,662  | 81,611  | 3,630   | 11,499  | 51,421  | 5,516  | 206,562 |
| Total                        | 6,640   | 14,583  | 31,662  | 81,611  | 3,630   | 11,499  | 51,421  | 5,516  | 206,562 |

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      | 1,027,130.24 | 153,723.65   | 72,867.65    | 46,608.46     | 24,289.35   | 11,669.55   | 740.39    | 1,337,029.28 |
| Total                        | 1,027,130.24 | 153,723.65   | 72,867.65    | 46,608.46     | 24,289.35   | 11,669.55   | 740.39    | 1,337,029.28 |

| 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      | 186,189      | 8,275        | 4,916        | 3,087         | 2,775       | 1,241       | 79        | 206,562 |
| Total                        | 186,189      | 8,275        | 4,916        | 3,087         | 2,775       | 1,241       | 79        | 206,562 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6718        | UAE Dirham                    |
| AFN           | 88            | Afghani                       |
| ALL           | 100.83        | Lek                           |
| AMD           | 385.4         | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 505.5         | Kwanza                        |
| ARS           | 228.52        | Argentine Peso                |
| AUD           | 1.4749        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.7804        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 107.33        | Taka                          |
| BGN           | 1.7804        | Bulgarian Lev                 |
| BHD           | 0.3769        | Bahraini Dinar                |
| BIF           | 2795.9        | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3249   | Brunei Dollar          |
| BOB | 6.86     | Boliviano              |
| BRL | 4.9424   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 82.0064  | Ngultrum               |
| BWP | 13.3333  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.337    | Canadian Dollar        |
| CDF | 2220     | Congolese Franc        |
| CHF | 0.8896   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 787.93   | Chilean Peso           |
| CNY | 6.9321   | Yuan Renminbi          |
| COP | 4551.5   | Colombian Peso         |
| COU | 0.0758   | Unidad de Valor Real   |
| CRC | 534.15   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 100.38   | Cape Verde Escudo      |
| CZK | 21.354   | Czech Koruna           |
| DJF | 177.55   | Djibouti Franc         |
| DKK | 6.7796   | Danish Krone           |
| DOP | 54.33    | Dominican Peso         |
| DZD | 135.1764 | Algerian Dinar         |
| EGP | 30.85    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 54.2048  | Ethiopian Birr         |
| EUR | 0.9104   | Euro                   |
| FJD | 2.1645   | Fiji Dollar            |
| FKP | 0.7916   | Falkland Islands Pound |
| GBP | 0.7919   | Pound Sterling         |
| GEL | 2.535    | Lari                   |
| GHS | 11.55    | Cedi                   |
| GIP | 0.7915   | Gibraltar Pound        |
| GMD | 59.95    | Dalasi                 |
| GNF | 8566.99  | Guinea Franc           |
| GTQ | 7.79     | Quetzal                |
| GYP | 211      | Guyana Dollar          |
| HKD | 7.8315   | Hong Kong Dollar       |
| HNL | 24.524   | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 145      | Gourde                 |
| HUF | 336.28   | Forint                 |
| IDR | 14720    | Rupiah                 |
| ILS | 3.6433   | New Israeli Sheqel     |
| INR | 81.9     | Indian Rupee           |

# Foreign Exchange Position

Positions as at:

12 May 2023

|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1309    | Iraqi Dinar                       |
| IRR | 42000   | Iranian Rial                      |
| ISK | 136.32  | Iceland Krona                     |
| JMD | 153.18  | Jamaican Dollar                   |
| JOD | 0.7087  | Jordanian Dinar                   |
| JPY | 134.34  | Yen                               |
| KES | 136.65  | Kenyan Shilling                   |
| KGS | 87.3    | Som                               |
| KHR | 4112    | Riel                              |
| KMF | 447.46  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1317.76 | Won                               |
| KWD | 0.3063  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 443.5   | Tenge                             |
| LAK | 17450   | Kip                               |
| LBP | 15000   | Lebanese Pound                    |
| LKR | 315.9   | Sri Lanka Rupee                   |
| LRD | 164.41  | Liberian Dollar                   |
| LSL | 18.875  | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 4.7522  | Libyan Dinar                      |
| MAD | 10.0121 | Moroccan Dirham                   |
| MDL | 17.7172 | Moldovan Leu                      |
| MGA | 4380.75 | Malagasy Ariary                   |
| MKD | 55.85   | Denar                             |
| MMK | 2093.7  | Kyat                              |
| MNT | 3463    | Tugrik                            |
| MOP | 8.066   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 45.1    | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 1018.45 | Kwacha                            |
| MXN | 17.5465 | Mexican Peso                      |
| MXV | 2.2583  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.456   | Malaysian Ringgit                 |
| MZN | 63.22   | Metical                           |
| NAD | 18.863  | Namibia Dollar                    |
| NGN | 460.06  | Naira                             |
| NIO | 36.15   | Cordoba Oro                       |
| NOK | 10.4946 | Norwegian Krone                   |
| NPR | 131.18  | Nepalese Rupee                    |
| NZD | 1.5706  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.6554  | Nuevo Sol                         |

## Foreign Exchange Position

Positions as at:

12 May 2023

|     |             |                            |
|-----|-------------|----------------------------|
| PGK | 3.4305      | Kina                       |
| PHP | 55.7        | Philippine Peso            |
| PKR | 289.75      | Pakistan Rupee             |
| PLN | 4.1114      | Zloty                      |
| PYG | 7183.5      | Guarani                    |
| QAR | 3.64        | Qatari Rial                |
| RON | 4.481       | Leu                        |
| RSD | 106.71      | Serbian Dinar              |
| RUB | 76.1        | Russian Ruble              |
| RWF | 1109.45     | Rwanda Franc               |
| SAR | 3.7501      | Saudi Riyal                |
| SBD | 8.0645      | Solomon Islands Dollar     |
| SCR | 13.4213     | Seychelles Rupee           |
| SDG | 599.2502    | Sudanese Pound             |
| SEK | 10.208      | Swedish Krona              |
| SGD | 1.3249      | Singapore Dollar           |
| SHP | 0.7896      | Saint Helena Pound         |
| SLL | 22672       | Leone                      |
| SOS | 565         | Somali Shilling            |
| SRD | 36.71       | Surinam Dollar             |
| SSP | 838.5409    | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7498      | El Salvador Colon          |
| SYP | 2511        | Syrian Pound               |
| SZL | 18.869      | Lilangeni                  |
| THB | 33.65       | Baht                       |
| TJS | 10.9        | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.0493      | Tunisian Dinar             |
| TOP | 2.2584      | Pa'anga                    |
| TRY | 19.5378     | Turkish Lira               |
| TTD | 6.758       | Trinidad and Tobago Dollar |
| TWD | 30.671      | New Taiwan Dollar          |
| TZS | 2351        | Tanzanian Shilling         |
| UAH | 36.56       | Hryvnia                    |
| UGX | 3725        | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 38.86       | Peso Uruguayo              |
| UZS | 11448.07    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 23465       | Dong                       |
| VUV | 117         | Vatu                       |
| WST | 2.6525      | Tala                       |
| XAF | 594.75      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 594         | CFA Franc BCEAO            |
| XPF | 108.31      | CFP Franc                  |

Foreign Exchange Position

Positions as at:

12 May 2023

|     |          |                 |
|-----|----------|-----------------|
| YER | 249.95   | Yemeni Rial     |
| ZAR | 18.8697  | Rand            |
| ZMK | 5185     | Zambian Kwacha  |
| ZWL | 1087.194 | Zimbabwe Dollar |

# Interest Rate Position

Positions as at: 12 May 2023

## By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total         |
|------------------------------|-------------------|-----------------------|---------------|
| Basis Swap                   | 949,994.60        | 386,106.51            | 1,336,101.11  |
| Floating vs. Fixed           | 8,736,087.20      | 2,847,718.34          | 11,583,805.54 |
| Overnight Index Swap         | 3,115,188.52      | 1,072,024.10          | 4,187,212.62  |
| Total                        | 12,801,270.32     | 4,305,848.95          | 17,107,119.27 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Basis Swap                   | 15,600            | 3,582                 | 19,182  |
| Floating vs. Fixed           | 279,443           | 104,852               | 384,295 |
| Overnight Index Swap         | 101,149           | 20,883                | 122,032 |
| Total                        | 396,192           | 129,317               | 525,509 |

## By Product and Currency

| Outstanding Notional (US\$m) | USD          | CNY          | EUR        | GBP       | JPY        | HKD          | Others       | Total         |
|------------------------------|--------------|--------------|------------|-----------|------------|--------------|--------------|---------------|
| Basis Swap                   | 222,818.13   | 0.00         | 50,868.93  | 739.47    | 170,184.93 | 176,007.04   | 715,482.60   | 1,336,101.11  |
| Floating vs. Fixed           | 1,946,235.18 | 2,556,585.99 | 331,215.46 | 19,053.55 | 120,643.71 | 2,178,079.65 | 4,431,992.00 | 11,583,805.54 |
| Overnight Index Swap         | 1,850,840.47 | 25,323.44    | 218,254.48 | 50,489.30 | 647,129.28 | 339.95       | 1,394,835.70 | 4,187,212.62  |
| Total                        | 4,019,893.79 | 2,581,909.43 | 600,338.86 | 70,282.32 | 937,957.92 | 2,354,426.64 | 6,542,310.30 | 17,107,119.27 |

| Number of Outstanding Trades | USD     | CNY    | EUR    | GBP   | JPY    | HKD    | Others  | Total   |
|------------------------------|---------|--------|--------|-------|--------|--------|---------|---------|
| Basis Swap                   | 3,509   | 0      | 218    | 13    | 2,775  | 6,026  | 6,642   | 19,182  |
| Floating vs. Fixed           | 70,214  | 78,021 | 9,768  | 439   | 4,072  | 80,331 | 141,450 | 384,295 |
| Overnight Index Swap         | 44,212  | 328    | 2,229  | 1,668 | 17,414 | 26     | 56,156  | 122,032 |
| Total                        | 117,934 | 78,349 | 12,214 | 2,120 | 24,261 | 86,383 | 204,248 | 525,509 |

## 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                   | 580,803.63   | 234,060.04   | 302,115.84   | 152,732.11   | 36,110.42     | 16,893.51     | 13,385.55  | 1,336,101.11  |
| Floating vs. Fixed           | 4,837,398.58 | 2,085,397.34 | 3,052,745.68 | 1,222,643.54 | 166,418.18    | 83,231.06     | 135,971.17 | 11,583,805.54 |
| Overnight Index Swap         | 2,049,486.78 | 624,497.22   | 819,652.21   | 462,560.48   | 97,036.02     | 71,608.65     | 62,371.25  | 4,187,212.62  |
| Total                        | 7,467,688.99 | 2,943,954.60 | 4,174,513.73 | 1,837,936.12 | 299,564.63    | 171,733.22    | 211,727.98 | 17,107,119.27 |

| 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                   | 3,665      | 3,190       | 6,188       | 3,626        | 1,144         | 706           | 664        | 19,182  |
| Floating vs. Fixed           | 81,386     | 61,569      | 145,339     | 73,651       | 9,956         | 5,003         | 7,392      | 384,295 |
| Overnight Index Swap         | 24,403     | 19,484      | 42,495      | 24,334       | 4,238         | 3,266         | 3,814      | 122,032 |
| Total                        | 109,454    | 84,242      | 194,021     | 101,611      | 15,338        | 8,974         | 11,870     | 525,509 |

## Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6718        | UAE Dirham  |

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Positions as at:

12 May 2023

|     |                                      |
|-----|--------------------------------------|
| AFN | 88 Afghani                           |
| ALL | 100.83 Lek                           |
| AMD | 385.4 Armenian Dram                  |
| ANG | 1.7845 Netherlands Antillean Guilder |
| AOA | 505.5 Kwanza                         |
| ARS | 228.52 Argentine Peso                |
| AUD | 1.4749 Australian Dollar             |
| AWG | 1.78 Aruban Florin                   |
| AZN | 1.695 Azerbaijanian Manat            |
| BAM | 1.7804 Convertible Mark              |
| BBD | 1.9981 Barbados Dollar               |
| BDT | 107.33 Taka                          |
| BGN | 1.7804 Bulgarian Lev                 |
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| BMD | 1 Bermudian Dollar                   |
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| CDF | 2220 Congolese Franc                 |
| CHF | 0.8896 Swiss Franc                   |
| CLF | 24948.04 Unidades de fomento         |
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| DZD | 135.1764 Algerian Dinar              |
| EGP | 30.85 Egyptian Pound                 |
| ERN | 15 Nakfa                             |

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|-----|---------|------------------------|
| ETB | 54.2048 | Ethiopian Birr         |
| EUR | 0.9104  | Euro                   |
| FJD | 2.1645  | Fiji Dollar            |
| FKP | 0.7916  | Falkland Islands Pound |
| GBP | 0.7919  | Pound Sterling         |
| GEL | 2.535   | Lari                   |
| GHS | 11.55   | Cedi                   |
| GIP | 0.7915  | Gibraltar Pound        |
| GMD | 59.95   | Dalasi                 |
| GNF | 8566.99 | Guinea Franc           |
| GTQ | 7.79    | Quetzal                |
| GYD | 211     | Guyana Dollar          |
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| INR | 81.9    | Indian Rupee           |
| IQD | 1309    | Iraqi Dinar            |
| IRR | 42000   | Iranian Rial           |
| ISK | 136.32  | Iceland Krona          |
| JMD | 153.18  | Jamaican Dollar        |
| JOD | 0.7087  | Jordanian Dinar        |
| JPY | 134.34  | Yen                    |
| KES | 136.65  | Kenyan Shilling        |
| KGS | 87.3    | Som                    |
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| KWD | 0.3063  | Kuwaiti Dinar          |
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| LRD | 164.41  | Liberian Dollar        |
| LSL | 18.875  | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 4.7522  | Libyan Dinar           |

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| MDL | 17.7172 Moldovan Leu                     |
| MGA | 4380.75 Malagasy Ariary                  |
| MKD | 55.85 Denar                              |
| MMK | 2093.7 Kyat                              |
| MNT | 3463 Tugrik                              |
| MOP | 8.066 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 45.1 Mauritius Rupee                     |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1018.45 Kwacha                           |
| MXN | 17.5465 Mexican Peso                     |
| MXV | 2.2583 Mexican Unidad de Inversion (UDI) |
| MYR | 4.456 Malaysian Ringgit                  |
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| NPR | 131.18 Nepalese Rupee                    |
| NZD | 1.5706 New Zealand Dollar                |
| OMR | 0.3849 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.6554 Nuevo Sol                         |
| PGK | 3.4305 Kina                              |
| PHP | 55.7 Philippine Peso                     |
| PKR | 289.75 Pakistan Rupee                    |
| PLN | 4.1114 Zloty                             |
| PYG | 7183.5 Guarani                           |
| QAR | 3.64 Qatari Rial                         |
| RON | 4.481 Leu                                |
| RSD | 106.71 Serbian Dinar                     |
| RUB | 76.1 Russian Ruble                       |
| RWF | 1109.45 Rwanda Franc                     |
| SAR | 3.7501 Saudi Riyal                       |
| SBD | 8.0645 Solomon Islands Dollar            |
| SCR | 13.4213 Seychelles Rupee                 |
| SDG | 599.2502 Sudanese Pound                  |
| SEK | 10.208 Swedish Krona                     |
| SGD | 1.3249 Singapore Dollar                  |
| SHP | 0.7896 Saint Helena Pound                |
| SLL | 22672 Leone                              |
| SOS | 565 Somali Shilling                      |

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12 May 2023

|     |             |                            |
|-----|-------------|----------------------------|
| SRD | 36.71       | Surinam Dollar             |
| SSP | 838.5409    | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7498      | El Salvador Colon          |
| SYP | 2511        | Syrian Pound               |
| SZL | 18.869      | Lilangeni                  |
| THB | 33.65       | Baht                       |
| TJS | 10.9        | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.0493      | Tunisian Dinar             |
| TOP | 2.2584      | Pa'anga                    |
| TRY | 19.5378     | Turkish Lira               |
| TTD | 6.758       | Trinidad and Tobago Dollar |
| TWD | 30.671      | New Taiwan Dollar          |
| TZS | 2351        | Tanzanian Shilling         |
| UAH | 36.56       | Hryvnia                    |
| UGX | 3725        | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 38.86       | Peso Uruguayo              |
| UZS | 11448.07    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 23465       | Dong                       |
| VUV | 117         | Vatu                       |
| WST | 2.6525      | Tala                       |
| XAF | 594.75      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 594         | CFA Franc BCEAO            |
| XPF | 108.31      | CFP Franc                  |
| YER | 249.95      | Yemeni Rial                |
| ZAR | 18.8697     | Rand                       |
| ZMK | 5185        | Zambian Kwacha             |
| ZWL | 1087.194    | Zimbabwe Dollar            |

## Foreign Exchange Turnover

Turnover for the period: 08 May 2023 to 12 May 2023

### By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total      |
|-----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward     | 96,275.52         | 156,759.29            | 253,034.80 |
| Total                       | 96,275.52         | 156,759.29            | 253,034.80 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 18,004            | 26,459                | 44,463 |
| Total                   | 18,004            | 26,459                | 44,463 |

### By Product and Currency

| New Trade Turnover (US\$mn) | USD/CNY   | USD/IDR   | USD/INR   | USD/KRW   | USD/MYR  | USD/PHP  | USD/TWD   | Others   | Total      |
|-----------------------------|-----------|-----------|-----------|-----------|----------|----------|-----------|----------|------------|
| Non-deliverable Forward     | 20,034.76 | 13,002.25 | 31,386.94 | 76,967.41 | 3,624.01 | 8,552.57 | 91,541.08 | 7,925.79 | 253,034.80 |
| Total                       | 20,034.76 | 13,002.25 | 31,386.94 | 76,967.41 | 3,624.01 | 8,552.57 | 91,541.08 | 7,925.79 | 253,034.80 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,195   | 3,691   | 7,742   | 16,741  | 665     | 2,657   | 11,193  | 581    | 44,463 |
| Total                   | 1,195   | 3,691   | 7,742   | 16,741  | 665     | 2,657   | 11,193  | 581    | 44,463 |

### By Product and Residual Maturity

| New Trade Turnover (US\$mn) | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total      |
|-----------------------------|--------------|--------------|--------------|---------------|-------------|-------------|-----------|------------|
| Non-deliverable Forward     | 216,061.99   | 20,313.51    | 9,279.33     | 3,622.32      | 3,630.07    | 127.58      | 0.00      | 253,034.80 |
| Total                       | 216,061.99   | 20,313.51    | 9,279.33     | 3,622.32      | 3,630.07    | 127.58      | 0.00      | 253,034.80 |

| 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 | 42,882       | 850          | 341          | 163           | 215         | 13          | 0         | 44,463 |
| Total                   | 42,882       | 850          | 341          | 163           | 215         | 13          | 0         | 44,463 |

# Interest Rate Turnover

Turnover for the period: 08 May 2023 to 12 May 2023

## By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-----------------------------|-------------------|-----------------------|--------------|
| Basis Swap                  | 5,191.35          | 265,341.52            | 270,532.87   |
| Floating vs. Fixed          | 404,755.30        | 329,749.60            | 734,504.90   |
| Overnight Index Swap        | 296,231.71        | 145,221.35            | 441,453.06   |
| Total                       | 706,178.36        | 740,312.46            | 1,446,490.82 |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total   |
|----------------------|-------------------|-----------------------|---------|
| Basis Swap           | 4,943             | 2,064                 | 7,007   |
| Floating vs. Fixed   | 154,621           | 90,087                | 244,708 |
| Overnight Index Swap | 25,205            | 9,196                 | 34,400  |
| Total                | 184,769           | 101,346               | 286,114 |

## By Product and Currency

| New Trade Turnover (US\$mn) | USD        | CNY        | EUR       | GBP      | JPY       | HKD        | Others     | Total        |
|-----------------------------|------------|------------|-----------|----------|-----------|------------|------------|--------------|
| Basis Swap                  | 4,480.46   | 0.00       | 22,676.00 | 0.00     | 0.00      | 4,213.07   | 239,163.33 | 270,532.87   |
| Floating vs. Fixed          | 16,916.20  | 260,250.66 | 5,461.63  | 2,473.42 | 5,812.28  | 158,245.23 | 285,345.48 | 734,504.90   |
| Overnight Index Swap        | 170,994.91 | 3,624.04   | 3,271.91  | 168.85   | 13,532.70 | 0.00       | 249,860.64 | 441,453.06   |
| Total                       | 192,391.57 | 263,874.70 | 31,409.54 | 2,642.27 | 19,344.98 | 162,458.30 | 774,369.45 | 1,446,490.82 |

| Number of New Trade  | USD   | CNY   | EUR | GBP | JPY | HKD   | Others  | Total   |
|----------------------|-------|-------|-----|-----|-----|-------|---------|---------|
| Basis Swap           | 105   | 0     | 143 | 0   | 0   | 141   | 6,618   | 7,007   |
| Floating vs. Fixed   | 479   | 4,676 | 367 | 41  | 65  | 3,594 | 235,486 | 244,708 |
| Overnight Index Swap | 2,574 | 47    | 19  | 25  | 384 | 0     | 31,352  | 34,400  |
| Total                | 3,158 | 4,723 | 529 | 66  | 449 | 3,735 | 273,456 | 286,114 |

## By Product and Residual Maturity

| New Trade Turnover (US\$mn) | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total        |
|-----------------------------|------------|-------------|-------------|--------------|---------------|---------------|------------|--------------|
| Basis Swap                  | 175,312.20 | 48,560.41   | 24,902.45   | 13,902.84    | 2,741.98      | 3,041.31      | 2,071.67   | 270,532.87   |
| Floating vs. Fixed          | 326,502.72 | 169,138.77  | 131,365.59  | 85,391.38    | 15,846.90     | 3,123.58      | 3,135.95   | 734,504.90   |
| Overnight Index Swap        | 281,622.34 | 42,161.65   | 63,644.13   | 34,833.93    | 12,494.17     | 2,848.55      | 3,848.29   | 441,453.06   |
| Total                       | 783,437.27 | 259,860.83  | 219,912.17  | 134,128.15   | 31,083.05     | 9,013.43      | 9,055.91   | 1,446,490.82 |

| 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           | 2,675      | 730         | 1,665       | 1,246        | 285           | 165           | 242        | 7,007   |
| Floating vs. Fixed   | 114,325    | 20,738      | 46,388      | 45,050       | 9,468         | 2,692         | 6,049      | 244,708 |
| Overnight Index Swap | 11,216     | 2,972       | 6,894       | 8,410        | 2,817         | 491           | 1,603      | 34,400  |
| Total                | 128,216    | 24,439      | 54,946      | 54,705       | 12,569        | 3,348         | 7,893      | 286,114 |