

Foreign Exchange Position

Positions as at: 06 March 2020

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward | 395,752.18 | 1,137,187.65 | 1,532,939.83 |
| Total | 395,752.18 | 1,137,187.65 | 1,532,939.83 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward | 55,575 | 172,629 | 228,204 |
| Total | 55,575 | 172,629 | 228,204 |

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 | 136,164.31 | 92,784.86 | 259,383.04 | 467,196.43 | 19,133.62 | 27,382.07 | 466,088.46 | 64,807.05 | 1,532,939.83 |
| Total | 136,164.31 | 92,784.86 | 259,383.04 | 467,196.43 | 19,133.62 | 27,382.07 | 466,088.46 | 64,807.05 | 1,532,939.83 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward | 8,392 | 23,128 | 44,790 | 77,534 | 4,217 | 8,585 | 54,657 | 6,901 | 228,204 |
| Total | 8,392 | 23,128 | 44,790 | 77,534 | 4,217 | 8,585 | 54,657 | 6,901 | 228,204 |

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 | 1,155,140.79 | 203,286.68 | 80,630.54 | 68,930.24 | 18,168.49 | 6,137.38 | 645.72 | 1,532,939.83 |
| Total | 1,155,140.79 | 203,286.68 | 80,630.54 | 68,930.24 | 18,168.49 | 6,137.38 | 645.72 | 1,532,939.83 |

| 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 | 202,522 | 13,419 | 5,396 | 4,182 | 1,808 | 789 | 88 | 228,204 |
| Total | 202,522 | 13,419 | 5,396 | 4,182 | 1,808 | 789 | 88 | 228,204 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 75.94 | Afghani |
| ALL | 110.03 | Lek |
| AMD | 478 | Armenian Dram |
| ANG | 1.7875 | Netherlands Antillean Guilder |
| AOA | 486.9 | Kwanza |
| ARS | 62.355 | Argentine Peso |
| AUD | 1.5088 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.7549 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 84.65 | Taka |
| BGN | 1.7562 | Bulgarian Lev |

Foreign Exchange Position

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| | | |
|-----|----------|------------------------|
| BHD | 0.3763 | Bahraini Dinar |
| BIF | 1878 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
| BND | 1.3845 | Brunei Dollar |
| BOB | 6.83 | Boliviano |
| BRL | 4.5847 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 73.22 | Ngultrum |
| BWP | 11.0254 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3384 | Canadian Dollar |
| CDF | 1695 | Congolese Franc |
| CHF | 0.9567 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 819.38 | Chilean Peso |
| CNY | 6.9244 | Yuan Renminbi |
| COP | 3475 | Colombian Peso |
| COU | 0.0787 | Unidad de Valor Real |
| CRC | 570.95 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 1 | Cuban Peso |
| CVE | 98.98 | Cape Verde Escudo |
| CZK | 22.698 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.7106 | Danish Krone |
| DOP | 53.47 | Dominican Peso |
| DZD | 119.207 | Algerian Dinar |
| EGP | 15.6 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 32.3195 | Ethiopian Birr |
| EUR | 0.8978 | Euro |
| FJD | 2.172 | Fiji Dollar |
| FKP | 0.7803 | Falkland Islands Pound |
| GBP | 0.7768 | Pound Sterling |
| GEL | 2.77 | Lari |
| GHS | 5.4 | Cedi |
| GIP | 0.7803 | Gibraltar Pound |
| GMD | 51 | Dalasi |
| GNF | 9365 | Guinea Franc |
| GTQ | 7.66 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.7719 | Hong Kong Dollar |
| HNL | 24.6542 | Lempira |

Foreign Exchange Position

Positions as at:

06 March 2020

| | | |
|-----|---------|-----------------------------------|
| HRK | 6.72 | Croatian Kuna |
| HTG | 93 | Gourde |
| HUF | 301.36 | Forint |
| IDR | 14110 | Rupiah |
| ILS | 3.4493 | New Israeli Sheqel |
| INR | 73.53 | Indian Rupee |
| IQD | 1187.62 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 127.52 | Iceland Krona |
| JMD | 134 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 107.52 | Yen |
| KES | 102.8 | Kenyan Shilling |
| KGS | 69.85 | Som |
| KHR | 4060 | Riel |
| KMF | 442.21 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1184.73 | Won |
| KWD | 0.3057 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 379.76 | Tenge |
| LAK | 8875 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 181.95 | Sri Lanka Rupee |
| LRD | 196.74 | Liberian Dollar |
| LSL | 15.253 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 1.3957 | Libyan Dinar |
| MAD | 9.5569 | Moroccan Dirham |
| MDL | 17.245 | Moldovan Leu |
| MGA | 3662 | Malagasy Ariary |
| MKD | 55.31 | Denar |
| MMK | 1390 | Kyat |
| MNT | 2715 | Tugrik |
| MOP | 8.0018 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 37.18 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 729.29 | Kwacha |
| MXN | 19.5289 | Mexican Peso |
| MXV | 3.0208 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.179 | Malaysian Ringgit |
| MZN | 65.7 | Metical |

Foreign Exchange Position

Positions as at:

06 March 2020

| | | |
|-----|----------|----------------------------|
| NAD | 15.35 | Namibia Dollar |
| NGN | 306 | Naira |
| NIO | 33.47 | Cordoba Oro |
| NOK | 9.2554 | Norwegian Krone |
| NPR | 117.12 | Nepalese Rupee |
| NZD | 1.5873 | New Zealand Dollar |
| OMR | 0.3847 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.4177 | Nuevo Sol |
| PGK | 3.3113 | Kina |
| PHP | 50.62 | Philippine Peso |
| PKR | 153.8 | Pakistan Rupee |
| PLN | 3.8487 | Zloty |
| PYG | 6514.43 | Guarani |
| QAR | 3.6415 | Qatari Rial |
| RON | 4.3127 | Leu |
| RSD | 105.4 | Serbian Dinar |
| RUB | 66.215 | Russian Ruble |
| RWF | 943.234 | Rwanda Franc |
| SAR | 3.7522 | Saudi Riyal |
| SBD | 7.9239 | Solomon Islands Dollar |
| SCR | 13.63 | Seychelles Rupee |
| SDG | 55.0002 | Sudanese Pound |
| SEK | 9.4777 | Swedish Krona |
| SGD | 1.3845 | Singapore Dollar |
| SHP | 0.7782 | Saint Helena Pound |
| SLL | 9655.52 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 7.43 | Surinam Dollar |
| SSP | 158.6422 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYR | 435 | Syrian Pound |
| SZL | 15.259 | Lilangeni |
| THB | 31.35 | Baht |
| TJS | 9.676 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.8435 | Tunisian Dinar |
| TOP | 2.2366 | Pa'anga |
| TRY | 6.0746 | Turkish Lira |
| TTD | 6.6874 | Trinidad and Tobago Dollar |
| TWD | 29.912 | New Taiwan Dollar |
| TZS | 2299 | Tanzanian Shilling |
| UAH | 24.81 | Hryvnia |

Foreign Exchange Position

Positions as at:

06 March 2020

| | | |
|-----|-------------|-----------------------|
| UGX | 3695 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 39.55 | Peso Uruguayo |
| UZS | 9508.82 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23206 | Dong |
| VUV | 116.72 | Vatu |
| WST | 2.6199 | Tala |
| XAF | 594.72 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 584.72 | CFA Franc BCEAO |
| XPF | 107.01 | CFP Franc |
| YER | 249.75 | Yemeni Rial |
| ZAR | 15.2515 | Rand |
| ZMK | 15237 | Zambian Kwacha |
| ZWL | 17.5313 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

06 March 2020

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 853,136.42 | 472,288.37 | 1,325,424.79 |
| Floating vs. Fixed | 8,914,478.42 | 4,231,068.18 | 13,145,546.60 |
| Overnight Index Swap | 1,416,256.49 | 652,092.25 | 2,068,348.74 |
| Total | 11,183,871.32 | 5,355,448.80 | 16,539,320.12 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 11,500 | 4,091 | 15,590 |
| Floating vs. Fixed | 206,369 | 123,151 | 329,520 |
| Overnight Index Swap | 12,656 | 8,435 | 21,091 |
| Total | 230,525 | 135,677 | 366,201 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 312,229.34 | 13.59 | 23,871.63 | 4,562.57 | 232,893.19 | 148,421.09 | 603,433.38 | 1,325,424.79 |
| Floating vs. Fixed | 2,170,276.58 | 1,899,548.81 | 260,229.91 | 49,089.54 | 1,165,483.92 | 2,505,154.51 | 5,095,763.33 | 13,145,546.60 |
| Overnight Index Swap | 261,743.16 | 0.00 | 99,083.02 | 0.00 | 53,259.44 | 7.72 | 1,654,255.39 | 2,068,348.74 |
| Total | 2,744,249.08 | 1,899,562.39 | 383,184.56 | 53,652.11 | 1,451,636.55 | 2,653,583.32 | 7,353,452.10 | 16,539,320.12 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 3,582 | 1 | 179 | 62 | 2,482 | 3,817 | 5,467 | 15,590 |
| Floating vs. Fixed | 67,375 | 59,037 | 5,049 | 1,238 | 15,583 | 65,320 | 115,919 | 329,520 |
| Overnight Index Swap | 876 | 0 | 495 | 0 | 329 | 3 | 19,388 | 21,091 |
| Total | 71,833 | 59,038 | 5,723 | 1,300 | 18,394 | 69,140 | 140,774 | 366,201 |

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 | 545,913.97 | 228,489.28 | 321,229.17 | 176,757.07 | 29,963.54 | 14,460.18 | 8,611.58 | 1,325,424.79 |
| Floating vs. Fixed | 5,615,913.55 | 2,246,606.46 | 3,202,738.15 | 1,607,961.15 | 202,344.52 | 125,635.13 | 144,347.63 | 13,145,546.60 |
| Overnight Index Swap | 1,771,261.03 | 120,460.20 | 148,981.47 | 24,022.16 | 1,557.25 | 1,091.08 | 975.55 | 2,068,348.74 |
| Total | 7,933,088.55 | 2,595,555.94 | 3,672,948.79 | 1,808,740.38 | 233,865.32 | 141,186.39 | 153,934.76 | 16,539,320.12 |

| 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 | 3,193 | 2,366 | 4,685 | 3,406 | 803 | 632 | 505 | 15,590 |
| Floating vs. Fixed | 68,262 | 46,879 | 121,268 | 71,782 | 9,362 | 5,481 | 6,488 | 329,520 |
| Overnight Index Swap | 7,173 | 4,543 | 8,392 | 852 | 51 | 49 | 31 | 21,091 |
| Total | 78,628 | 53,788 | 134,345 | 76,040 | 10,216 | 6,162 | 7,024 | 366,201 |

Interest Rate Position

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Foreign Exchange Rate

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| ALL | 110.03 | Lek |
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| CRC | 570.95 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
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| CVE | 98.98 Cape Verde Escudo |
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| DJF | 177.5 Djibouti Franc |
| DKK | 6.7106 Danish Krone |
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| GMD | 51 Dalasi |
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| GYD | 207.98 Guyana Dollar |
| HKD | 7.7719 Hong Kong Dollar |
| HNL | 24.6542 Lempira |
| HRK | 6.72 Croatian Kuna |
| HTG | 93 Gourde |
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| IDR | 14110 Rupiah |
| ILS | 3.4493 New Israeli Sheqel |
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| IRR | 42000 Iranian Rial |
| ISK | 127.52 Iceland Krona |
| JMD | 134 Jamaican Dollar |
| JOD | 0.708 Jordanian Dinar |
| JPY | 107.52 Yen |
| KES | 102.8 Kenyan Shilling |
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| KHR | 4060 Riel |
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| KYD | 0.825 Cayman Islands Dollar |
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| LAK | 8875 Kip |
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| LKR | 181.95 Sri Lanka Rupee |
| LRD | 196.74 Liberian Dollar |
| LSL | 15.253 Loti |
| LTL | 2.8536 Lithuanian Litas |
| LVL | 0.5078 Latvian Lats |
| LYD | 1.3957 Libyan Dinar |
| MAD | 9.5569 Moroccan Dirham |
| MDL | 17.245 Moldovan Leu |
| MGA | 3662 Malagasy Ariary |
| MKD | 55.31 Denar |
| MMK | 1390 Kyat |
| MNT | 2715 Tugrik |
| MOP | 8.0018 Pataca |
| MRO | 356 Ouguiya |
| MUR | 37.18 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
| MWK | 729.29 Kwacha |
| MXN | 19.5289 Mexican Peso |
| MXV | 3.0208 Mexican Unidad de Inversion (UDI) |
| MYR | 4.179 Malaysian Ringgit |
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| NPR | 117.12 Nepalese Rupee |
| NZD | 1.5873 New Zealand Dollar |
| OMR | 0.3847 Rial Omani |
| PAB | 1 Balboa |
| PEN | 3.4177 Nuevo Sol |
| PGK | 3.3113 Kina |
| PHP | 50.62 Philippine Peso |
| PKR | 153.8 Pakistan Rupee |

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|-----|-----------------------------------|
| PLN | 3.8487 Zloty |
| PYG | 6514.43 Guarani |
| QAR | 3.6415 Qatari Rial |
| RON | 4.3127 Leu |
| RSD | 105.4 Serbian Dinar |
| RUB | 66.215 Russian Ruble |
| RWF | 943.234 Rwanda Franc |
| SAR | 3.7522 Saudi Riyal |
| SBD | 7.9239 Solomon Islands Dollar |
| SCR | 13.63 Seychelles Rupee |
| SDG | 55.0002 Sudanese Pound |
| SEK | 9.4777 Swedish Krona |
| SGD | 1.3845 Singapore Dollar |
| SHP | 0.7782 Saint Helena Pound |
| SLL | 9655.52 Leone |
| SOS | 575 Somali Shilling |
| SRD | 7.43 Surinam Dollar |
| SSP | 158.6422 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 435 Syrian Pound |
| SZL | 15.259 Lilangeni |
| THB | 31.35 Baht |
| TJS | 9.676 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.8435 Tunisian Dinar |
| TOP | 2.2366 Pa'anga |
| TRY | 6.0746 Turkish Lira |
| TTD | 6.6874 Trinidad and Tobago Dollar |
| TWD | 29.912 New Taiwan Dollar |
| TZS | 2299 Tanzanian Shilling |
| UAH | 24.81 Hryvnia |
| UGX | 3695 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 39.55 Peso Uruguayo |
| UZS | 9508.82 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23206 Dong |
| VUV | 116.72 Vatu |

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| | |
|-----|---------------------------|
| WST | 2.6199 Tala |
| XAF | 594.72 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 584.72 CFA Franc BCEAO |
| XPF | 107.01 CFP Franc |
| YER | 249.75 Yemeni Rial |
| ZAR | 15.2515 Rand |
| ZMK | 15237 Zambian Kwacha |
| ZWL | 17.5313 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

02 March 2020 to

06 March 2020

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 114,815.15 | 255,473.07 | 370,288.22 |
| Total | 114,815.15 | 255,473.07 | 370,288.22 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 19,334 | 46,652 | 65,985 |
| Total | 19,334 | 46,652 | 65,985 |

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 | 25,126.97 | 30,862.14 | 76,141.81 | 102,104.16 | 5,772.91 | 7,380.29 | 105,939.69 | 16,960.24 | 370,288.22 |
| Total | 25,126.97 | 30,862.14 | 76,141.81 | 102,104.16 | 5,772.91 | 7,380.29 | 105,939.69 | 16,960.24 | 370,288.22 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,361 | 7,948 | 18,019 | 19,195 | 1,163 | 2,209 | 14,971 | 1,120 | 65,985 |
| Total | 1,361 | 7,948 | 18,019 | 19,195 | 1,163 | 2,209 | 14,971 | 1,120 | 65,985 |

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 | 309,729.00 | 39,685.01 | 9,069.95 | 5,706.82 | 6,037.70 | 47.24 | 12.50 | 370,288.22 |
| Total | 309,729.00 | 39,685.01 | 9,069.95 | 5,706.82 | 6,037.70 | 47.24 | 12.50 | 370,288.22 |

| 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 | 62,224 | 2,579 | 445 | 324 | 399 | 13 | 2 | 65,985 |
| Total | 62,224 | 2,579 | 445 | 324 | 399 | 13 | 2 | 65,985 |

Interest Rate Turnover

Turnover for the period:

02 March 2020 to

06 March 2020

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|---------------------|-----------------------|---------------------|
| Basis Swap | 69,279.13 | 657,005.63 | 726,284.76 |
| Floating vs. Fixed | 618,306.46 | 785,497.08 | 1,403,803.54 |
| Overnight Index Swap | 664,063.10 | 386,937.72 | 1,051,000.83 |
| Total | 1,351,648.70 | 1,829,440.43 | 3,181,089.13 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 1,099 | 1,310 | 2,409 |
| Floating vs. Fixed | 13,139 | 6,211 | 19,350 |
| Overnight Index Swap | 1,087 | 798 | 1,885 |
| Total | 15,325 | 8,319 | 23,643 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap | 43,844.11 | 0.00 | 5,371.74 | 586.58 | 13,024.08 | 14,111.16 | 649,347.08 | 726,284.76 |
| Floating vs. Fixed | 188,423.60 | 250,087.76 | 9,276.11 | 3,146.02 | 20,852.12 | 178,775.28 | 753,242.65 | 1,403,803.54 |
| Overnight Index Swap | 92,613.10 | 0.00 | 10,638.64 | 0.00 | 2,555.83 | 0.00 | 945,193.26 | 1,051,000.83 |
| Total | 324,880.81 | 250,087.76 | 25,286.49 | 3,732.60 | 36,432.04 | 192,886.44 | 2,347,782.99 | 3,181,089.13 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|---------------|---------------|
| Basis Swap | 448 | 0 | 90 | 28 | 125 | 418 | 1,300 | 2,409 |
| Floating vs. Fixed | 3,938 | 3,583 | 187 | 48 | 350 | 4,097 | 7,150 | 19,350 |
| Overnight Index Swap | 183 | 0 | 37 | 0 | 23 | 0 | 1,643 | 1,885 |
| Total | 4,568 | 3,583 | 314 | 76 | 497 | 4,515 | 10,092 | 23,643 |

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 | 571,253.09 | 95,281.44 | 42,406.40 | 13,099.59 | 2,521.19 | 695.34 | 1,027.71 | 726,284.76 |
| Floating vs. Fixed | 624,279.96 | 392,876.34 | 198,630.15 | 145,657.69 | 27,080.18 | 1,700.96 | 13,578.27 | 1,403,803.54 |
| Overnight Index Swap | 1,015,491.41 | 11,938.14 | 16,557.88 | 6,627.49 | 127.73 | 74.63 | 183.55 | 1,051,000.83 |
| Total | 2,211,024.45 | 500,095.92 | 257,594.44 | 165,384.77 | 29,729.09 | 2,470.93 | 14,789.52 | 3,181,089.13 |

| 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 | 289 | 359 | 721 | 531 | 174 | 108 | 230 | 2,409 |
| Floating vs. Fixed | 2,183 | 2,560 | 5,771 | 6,213 | 1,471 | 165 | 989 | 19,350 |
| Overnight Index Swap | 839 | 173 | 417 | 432 | 10 | 6 | 8 | 1,885 |
| Total | 3,311 | 3,091 | 6,908 | 7,175 | 1,654 | 279 | 1,227 | 23,643 |