

Foreign Exchange Position

Positions as at:

03 April 2020

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 430,336.15 | 1,097,240.72 | 1,527,576.86 |
| Total | 430,336.15 | 1,097,240.72 | 1,527,576.86 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 61,417 | 160,581 | 221,998 |
| Total | 61,417 | 160,581 | 221,998 |

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 | 146,541.63 | 79,597.50 | 253,318.36 | 446,116.31 | 17,396.01 | 30,899.35 | 500,225.85 | 53,481.86 | 1,527,576.86 |
| Total | 146,541.63 | 79,597.50 | 253,318.36 | 446,116.31 | 17,396.01 | 30,899.35 | 500,225.85 | 53,481.86 | 1,527,576.86 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 8,495 | 20,151 | 46,286 | 73,271 | 3,880 | 8,733 | 55,214 | 5,968 | 221,998 |
| Total | 8,495 | 20,151 | 46,286 | 73,271 | 3,880 | 8,733 | 55,214 | 5,968 | 221,998 |

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 | 1,157,652.83 | 180,424.89 | 85,702.22 | 79,780.64 | 17,389.39 | 5,996.61 | 630.29 | 1,527,576.86 |
| Total | 1,157,652.83 | 180,424.89 | 85,702.22 | 79,780.64 | 17,389.39 | 5,996.61 | 630.29 | 1,527,576.86 |

| 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 | 198,589 | 10,453 | 5,646 | 4,668 | 1,766 | 791 | 85 | 221,998 |
| Total | 198,589 | 10,453 | 5,646 | 4,668 | 1,766 | 791 | 85 | 221,998 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 75.98 | Afghani |
| ALL | 114.42 | Lek |
| AMD | 500.5 | Armenian Dram |
| ANG | 1.76 | Netherlands Antillean Guilder |
| AOA | 531.26 | Kwanza |
| ARS | 64.335 | Argentine Peso |
| AUD | 1.6469 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.7807 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 84.67 | Taka |
| BGN | 1.7837 | Bulgarian Lev |

Foreign Exchange Position

Positions as at:

03 April 2020

| | | |
|-----|----------|------------------------|
| BHD | 0.377 | Bahraini Dinar |
| BIF | 1883.65 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
| BND | 1.436 | Brunei Dollar |
| BOB | 6.82 | Boliviano |
| BRL | 5.2493 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 75.31 | Ngultrum |
| BWP | 11.8906 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.4188 | Canadian Dollar |
| CDF | 1706 | Congolese Franc |
| CHF | 0.9654 | Swiss Franc |
| CLP | 24948.04 | Unidades de fomento |
| CLP | 863.62 | Chilean Peso |
| CNY | 7.0989 | Yuan Renminbi |
| COP | 4085 | Colombian Peso |
| COU | 0.0675 | Unidad de Valor Real |
| CRC | 574 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 1 | Cuban Peso |
| CVE | 100.52 | Cape Verde Escudo |
| CZK | 25.07 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.8071 | Danish Krone |
| DOP | 53.85 | Dominican Peso |
| DZD | 124.769 | Algerian Dinar |
| EGP | 15.7 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 32.8445 | Ethiopian Birr |
| EUR | 0.9119 | Euro |
| FJD | 2.2548 | Fiji Dollar |
| FKP | 0.8104 | Falkland Islands Pound |
| GBP | 0.8078 | Pound Sterling |
| GEL | 3.2353 | Lari |
| GHS | 5.62 | Cedi |
| GIP | 0.8103 | Gibraltar Pound |
| GMD | 51 | Dalasi |
| GNF | 9387 | Guinea Franc |
| GTQ | 7.69 | Quetzal |
| GYD | 206.88 | Guyana Dollar |
| HKD | 7.7519 | Hong Kong Dollar |
| HNL | 24.713 | Lempira |

Foreign Exchange Position

Positions as at:

03 April 2020

| | | |
|-----|----------|-----------------------------------|
| HRK | 6.9497 | Croatian Kuna |
| HTG | 92.1747 | Gourde |
| HUF | 331.82 | Forint |
| IDR | 16440 | Rupiah |
| ILS | 3.6025 | New Israeli Sheqel |
| INR | 76.399 | Indian Rupee |
| IQD | 1187.62 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 142.21 | Iceland Krona |
| JMD | 132.63 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 107.15 | Yen |
| KES | 105.1 | Kenyan Shilling |
| KGS | 82.19 | Som |
| KHR | 4032.865 | Riel |
| KMF | 442 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1236.2 | Won |
| KWD | 0.3127 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 448.63 | Tenge |
| LAK | 8878.28 | Kip |
| LBP | 1505.5 | Lebanese Pound |
| LKR | 189 | Sri Lanka Rupee |
| LRD | 197.16 | Liberian Dollar |
| LSL | 18.2185 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 1.402 | Libyan Dinar |
| MAD | 10.2092 | Moroccan Dirham |
| MDL | 18.103 | Moldovan Leu |
| MGA | 3749 | Malagasy Ariary |
| MKD | 56.27 | Denar |
| MMK | 1385 | Kyat |
| MNT | 2730 | Tugrik |
| MOP | 7.986 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 39.05 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 729.15 | Kwacha |
| MXN | 24.201 | Mexican Peso |
| MXV | 3.7307 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.35 | Malaysian Ringgit |
| MZN | 66.8 | Metical |

Foreign Exchange Position

Positions as at:

03 April 2020

| | | |
|-----|----------|----------------------------|
| NAD | 18.214 | Namibia Dollar |
| NGN | 360 | Naira |
| NIO | 33.47 | Cordoba Oro |
| NOK | 10.431 | Norwegian Krone |
| NPR | 121.06 | Nepalese Rupee |
| NZD | 1.692 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.4647 | Nuevo Sol |
| PGK | 3.3389 | Kina |
| PHP | 51 | Philippine Peso |
| PKR | 165.19 | Pakistan Rupee |
| PLN | 4.1953 | Zloty |
| PYG | 6528 | Guarani |
| QAR | 3.64 | Qatari Rial |
| RON | 4.4036 | Leu |
| RSD | 107.01 | Serbian Dinar |
| RUB | 78.6126 | Russian Ruble |
| RWF | 944.658 | Rwanda Franc |
| SAR | 3.7618 | Saudi Riyal |
| SBD | 7.9681 | Solomon Islands Dollar |
| SCR | 13.74 | Seychelles Rupee |
| SDG | 55.0002 | Sudanese Pound |
| SEK | 9.9826 | Swedish Krona |
| SGD | 1.436 | Singapore Dollar |
| SHP | 0.8058 | Saint Helena Pound |
| SLL | 9666.53 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 7.43 | Surinam Dollar |
| SSP | 158.6522 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7495 | El Salvador Colon |
| SYR | 513 | Syrian Pound |
| SZL | 18.2245 | Lilangeni |
| THB | 33.1 | Baht |
| TJS | 10.18 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.8706 | Tunisian Dinar |
| TOP | 2.2681 | Pa'anga |
| TRY | 6.6986 | Turkish Lira |
| TTD | 6.6874 | Trinidad and Tobago Dollar |
| TWD | 30.292 | New Taiwan Dollar |
| TZS | 2309 | Tanzanian Shilling |
| UAH | 27.67 | Hryvnia |

Foreign Exchange Position

Positions as at:

03 April 2020

| | | |
|-----|-------------|-----------------------|
| UGX | 3790 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 43.95 | Peso Uruguayo |
| UZS | 9549.2 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23590 | Dong |
| VUV | 121.14 | Vatu |
| WST | 2.702 | Tala |
| XAF | 599.21 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 594.48 | CFA Franc BCEAO |
| XPF | 108.68 | CFP Franc |
| YER | 249.1 | Yemeni Rial |
| ZAR | 18.2188 | Rand |
| ZMK | 18525 | Zambian Kwacha |
| ZWL | 24.25 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

03 April 2020

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 844,192.52 | 588,009.83 | 1,432,202.34 |
| Floating vs. Fixed | 9,130,816.24 | 4,156,761.31 | 13,287,577.55 |
| Overnight Index Swap | 1,484,863.09 | 685,525.95 | 2,170,389.04 |
| Total | 11,459,871.85 | 5,430,297.09 | 16,890,168.93 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 11,907 | 4,152 | 16,058 |
| Floating vs. Fixed | 219,032 | 127,056 | 346,087 |
| Overnight Index Swap | 12,606 | 8,425 | 21,031 |
| Total | 243,544 | 139,632 | 383,176 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 318,315.05 | 112.55 | 29,843.68 | 5,174.92 | 242,912.68 | 146,066.68 | 689,776.79 | 1,432,202.34 |
| Floating vs. Fixed | 2,313,546.04 | 1,812,259.22 | 261,709.28 | 52,201.98 | 1,166,697.50 | 2,459,733.25 | 5,221,430.28 | 13,287,577.55 |
| Overnight Index Swap | 418,098.86 | 0.00 | 107,494.84 | 0.00 | 54,818.81 | 7.74 | 1,589,968.80 | 2,170,389.04 |
| Total | 3,049,959.95 | 1,812,371.77 | 399,047.79 | 57,376.90 | 1,464,428.98 | 2,605,807.67 | 7,501,175.87 | 16,890,168.93 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 3,767 | 2 | 183 | 64 | 2,546 | 3,824 | 5,672 | 16,058 |
| Floating vs. Fixed | 70,684 | 63,245 | 5,320 | 1,341 | 15,799 | 65,591 | 124,108 | 346,087 |
| Overnight Index Swap | 983 | 0 | 558 | 0 | 344 | 3 | 19,143 | 21,031 |
| Total | 75,434 | 63,247 | 6,061 | 1,405 | 18,689 | 69,418 | 148,923 | 383,176 |

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 | 648,687.98 | 229,149.19 | 323,213.28 | 177,790.07 | 30,622.65 | 14,495.43 | 8,243.74 | 1,432,202.34 |
| Floating vs. Fixed | 5,719,860.17 | 2,237,077.38 | 3,279,669.08 | 1,593,705.32 | 184,922.65 | 126,236.91 | 146,106.03 | 13,287,577.55 |
| Overnight Index Swap | 1,890,118.75 | 111,186.26 | 143,999.01 | 21,273.17 | 1,647.40 | 1,142.34 | 1,022.10 | 2,170,389.04 |
| Total | 8,258,666.91 | 2,577,412.83 | 3,746,881.38 | 1,792,768.56 | 217,192.71 | 141,874.68 | 155,371.86 | 16,890,168.93 |

| 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 | 3,238 | 2,435 | 4,866 | 3,518 | 848 | 649 | 504 | 16,058 |
| Floating vs. Fixed | 72,030 | 50,443 | 130,016 | 72,218 | 8,960 | 5,752 | 6,670 | 346,087 |
| Overnight Index Swap | 7,303 | 4,558 | 8,503 | 521 | 58 | 52 | 36 | 21,031 |
| Total | 82,571 | 57,436 | 143,385 | 76,257 | 9,866 | 6,453 | 7,210 | 383,176 |

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03 April 2020

Foreign Exchange Rate

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|---------------|---------------|-------------------------------|
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| ALL | 114.42 | Lek |
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| BWP | 11.8906 | Pula |
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| CAD | 1.4188 | Canadian Dollar |
| CDF | 1706 | Congolese Franc |
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| CLF | 24948.04 | Unidades de fomento |
| CLP | 863.62 | Chilean Peso |
| CNY | 7.0989 | Yuan Renminbi |
| COP | 4085 | Colombian Peso |
| COU | 0.0675 | Unidad de Valor Real |
| CRC | 574 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
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| CVE | 100.52 Cape Verde Escudo |
| CZK | 25.07 Czech Koruna |
| DJF | 177.5 Djibouti Franc |
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| DOP | 53.85 Dominican Peso |
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| EGP | 15.7 Egyptian Pound |
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| ETB | 32.8445 Ethiopian Birr |
| EUR | 0.9119 Euro |
| FJD | 2.2548 Fiji Dollar |
| FKP | 0.8104 Falkland Islands Pound |
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| GMD | 51 Dalasi |
| GNF | 9387 Guinea Franc |
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| HKD | 7.7519 Hong Kong Dollar |
| HNL | 24.713 Lempira |
| HRK | 6.9497 Croatian Kuna |
| HTG | 92.1747 Gourde |
| HUF | 331.82 Forint |
| IDR | 16440 Rupiah |
| ILS | 3.6025 New Israeli Sheqel |
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| IQD | 1187.62 Iraqi Dinar |
| IRR | 42000 Iranian Rial |
| ISK | 142.21 Iceland Krona |
| JMD | 132.63 Jamaican Dollar |
| JOD | 0.708 Jordanian Dinar |
| JPY | 107.15 Yen |
| KES | 105.1 Kenyan Shilling |
| KGS | 82.19 Som |
| KHR | 4032.865 Riel |
| KMF | 442 Comoro Franc |
| KPW | 130 North Korean Won |

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| | |
|-----|--|
| KRW | 1236.2 Won |
| KWD | 0.3127 Kuwaiti Dinar |
| KYD | 0.825 Cayman Islands Dollar |
| KZT | 448.63 Tenge |
| LAK | 8878.28 Kip |
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| LRD | 197.16 Liberian Dollar |
| LSL | 18.2185 Loti |
| LTL | 2.8536 Lithuanian Litas |
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| MMK | 1385 Kyat |
| MNT | 2730 Tugrik |
| MOP | 7.986 Pataca |
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| MUR | 39.05 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
| MWK | 729.15 Kwacha |
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| MXV | 3.7307 Mexican Unidad de Inversion (UDI) |
| MYR | 4.35 Malaysian Ringgit |
| MZN | 66.8 Metical |
| NAD | 18.214 Namibia Dollar |
| NGN | 360 Naira |
| NIO | 33.47 Cordoba Oro |
| NOK | 10.431 Norwegian Krone |
| NPR | 121.06 Nepalese Rupee |
| NZD | 1.692 New Zealand Dollar |
| OMR | 0.3849 Rial Omani |
| PAB | 1 Balboa |
| PEN | 3.4647 Nuevo Sol |
| PGK | 3.3389 Kina |
| PHP | 51 Philippine Peso |
| PKR | 165.19 Pakistan Rupee |

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|-----|-----------------------------------|
| PLN | 4.1953 Zloty |
| PYG | 6528 Guarani |
| QAR | 3.64 Qatari Rial |
| RON | 4.4036 Leu |
| RSD | 107.01 Serbian Dinar |
| RUB | 78.6126 Russian Ruble |
| RWF | 944.658 Rwanda Franc |
| SAR | 3.7618 Saudi Riyal |
| SBD | 7.9681 Solomon Islands Dollar |
| SCR | 13.74 Seychelles Rupee |
| SDG | 55.0002 Sudanese Pound |
| SEK | 9.9826 Swedish Krona |
| SGD | 1.436 Singapore Dollar |
| SHP | 0.8058 Saint Helena Pound |
| SLL | 9666.53 Leone |
| SOS | 575 Somali Shilling |
| SRD | 7.43 Surinam Dollar |
| SSP | 158.6522 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7495 El Salvador Colon |
| SYP | 513 Syrian Pound |
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| THB | 33.1 Baht |
| TJS | 10.18 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.8706 Tunisian Dinar |
| TOP | 2.2681 Pa'anga |
| TRY | 6.6986 Turkish Lira |
| TTD | 6.6874 Trinidad and Tobago Dollar |
| TWD | 30.292 New Taiwan Dollar |
| TZS | 2309 Tanzanian Shilling |
| UAH | 27.67 Hryvnia |
| UGX | 3790 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 43.95 Peso Uruguayo |
| UZS | 9549.2 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23590 Dong |
| VUV | 121.14 Vatu |

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Positions as at:

03 April 2020

| | |
|-----|---------------------------|
| WST | 2.702 Tala |
| XAF | 599.21 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 594.48 CFA Franc BCEAO |
| XPF | 108.68 CFP Franc |
| YER | 249.1 Yemeni Rial |
| ZAR | 18.2188 Rand |
| ZMK | 18525 Zambian Kwacha |
| ZWL | 24.25 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

30 March 2020 to

03 April 2020

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 87,573.65 | 208,429.15 | 296,002.80 |
| Total | 87,573.65 | 208,429.15 | 296,002.80 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 11,796 | 24,176 | 35,972 |
| Total | 11,796 | 24,176 | 35,972 |

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 | 25,623.02 | 13,568.26 | 34,081.55 | 120,768.23 | 3,261.93 | 6,630.16 | 79,134.67 | 12,934.99 | 296,002.80 |
| Total | 25,623.02 | 13,568.26 | 34,081.55 | 120,768.23 | 3,261.93 | 6,630.16 | 79,134.67 | 12,934.99 | 296,002.80 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,410 | 3,761 | 5,357 | 14,180 | 710 | 1,929 | 7,767 | 860 | 35,972 |
| Total | 1,410 | 3,761 | 5,357 | 14,180 | 710 | 1,929 | 7,767 | 860 | 35,972 |

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 | 265,000.98 | 17,024.15 | 6,321.53 | 3,300.24 | 4,292.84 | 61.07 | 2.00 | 296,002.80 |
| Total | 265,000.98 | 17,024.15 | 6,321.53 | 3,300.24 | 4,292.84 | 61.07 | 2.00 | 296,002.80 |

| 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 | 34,348 | 859 | 336 | 149 | 236 | 44 | 1 | 35,972 |
| Total | 34,348 | 859 | 336 | 149 | 236 | 44 | 1 | 35,972 |

Interest Rate Turnover

Turnover for the period:

30 March 2020 to

03 April 2020

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 24,486.42 | 496,351.14 | 520,837.57 |
| Floating vs. Fixed | 612,262.32 | 544,824.28 | 1,157,086.60 |
| Overnight Index Swap | 265,989.05 | 221,175.50 | 487,164.55 |
| Total | 902,737.79 | 1,262,350.93 | 2,165,088.72 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 266 | 1,318 | 1,584 |
| Floating vs. Fixed | 9,159 | 5,047 | 14,206 |
| Overnight Index Swap | 412 | 233 | 644 |
| Total | 9,837 | 6,597 | 16,434 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap | 36,416.18 | 0.00 | 3,913.81 | 980.13 | 15,842.48 | 5,547.69 | 458,137.28 | 520,837.57 |
| Floating vs. Fixed | 139,352.24 | 67,336.59 | 4,752.63 | 1,632.76 | 75,116.59 | 138,880.41 | 730,015.39 | 1,157,086.60 |
| Overnight Index Swap | 160,889.43 | 0.00 | 3,427.85 | 0.00 | 1,113.07 | 0.00 | 321,734.21 | 487,164.55 |
| Total | 336,657.85 | 67,336.59 | 12,094.29 | 2,612.88 | 92,072.14 | 144,428.10 | 1,509,886.88 | 2,165,088.72 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|--------------|---------------|
| Basis Swap | 420 | 0 | 74 | 29 | 113 | 158 | 790 | 1,584 |
| Floating vs. Fixed | 2,379 | 1,730 | 144 | 42 | 674 | 2,430 | 6,810 | 14,206 |
| Overnight Index Swap | 79 | 0 | 11 | 0 | 2 | 0 | 553 | 644 |
| Total | 2,877 | 1,730 | 229 | 71 | 789 | 2,588 | 8,152 | 16,434 |

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 | 410,148.29 | 66,698.86 | 30,759.78 | 9,091.79 | 3,504.95 | 220.66 | 413.23 | 520,837.57 |
| Floating vs. Fixed | 717,806.22 | 179,151.15 | 131,418.46 | 96,780.96 | 15,136.34 | 1,531.86 | 15,261.60 | 1,157,086.60 |
| Overnight Index Swap | 470,636.36 | 7,178.63 | 6,680.48 | 2,631.77 | 4.04 | 0.38 | 32.90 | 487,164.55 |
| Total | 1,598,590.87 | 253,028.65 | 168,858.72 | 108,504.51 | 18,645.34 | 1,752.91 | 15,707.73 | 2,165,088.72 |

| 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 | 193 | 183 | 386 | 368 | 173 | 83 | 199 | 1,584 |
| Floating vs. Fixed | 3,699 | 1,909 | 3,325 | 3,473 | 738 | 155 | 907 | 14,206 |
| Overnight Index Swap | 220 | 88 | 209 | 122 | 2 | 2 | 2 | 644 |
| Total | 4,112 | 2,180 | 3,919 | 3,962 | 913 | 240 | 1,108 | 16,434 |