

Foreign Exchange Position

Positions as at: 02 November 2018

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 433,094.17 | 982,348.59 | 1,415,442.76 |
| Total | 433,094.17 | 982,348.59 | 1,415,442.76 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 53,021 | 112,172 | 165,193 |
| Total | 53,021 | 112,172 | 165,193 |

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 | 202,898.56 | 70,332.05 | 252,403.33 | 391,679.51 | 13,853.87 | 44,066.20 | 376,896.85 | 63,312.39 | 1,415,442.76 |
| Total | 202,898.56 | 70,332.05 | 252,403.33 | 391,679.51 | 13,853.87 | 44,066.20 | 376,896.85 | 63,312.39 | 1,415,442.76 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|---------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 12,204 | 12,256 | 39,398 | 43,085 | 2,837 | 8,793 | 40,216 | 6,405 | 165,193 |
| Total | 12,204 | 12,256 | 39,398 | 43,085 | 2,837 | 8,793 | 40,216 | 6,405 | 165,193 |

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 | 1,081,048.40 | 162,058.19 | 98,367.08 | 50,093.80 | 16,421.91 | 6,998.61 | 454.76 | 1,415,442.76 |
| Total | 1,081,048.40 | 162,058.19 | 98,367.08 | 50,093.80 | 16,421.91 | 6,998.61 | 454.76 | 1,415,442.76 |

| 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 | 144,824 | 8,660 | 5,659 | 3,397 | 1,718 | 897 | 39 | 165,193 |
| Total | 144,824 | 8,660 | 5,659 | 3,397 | 1,718 | 897 | 39 | 165,193 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6725 | UAE Dirham |
| AFN | 74.6 | Afghani |
| ALL | 110.27 | Lek |
| AMD | 484.5 | Armenian Dram |
| ANG | 1.77 | Netherlands Antillean Guilder |
| AOA | 307.57 | Kwanza |
| ARS | 35.89 | Argentine Peso |
| AUD | 1.4136 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.7239 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 83.77 | Taka |
| BGN | 1.7287 | Bulgarian Lev |
| BHD | 0.3766 | Bahraini Dinar |
| BIF | 1777.76 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

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| BND | 1.3854 | Brunei Dollar |
| BOB | 6.85 | Boliviano |
| BRL | 3.7218 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 73.876 | Ngultrum |
| BWP | 10.8696 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 2 | Belize Dollar |
| CAD | 1.3152 | Canadian Dollar |
| CDF | 1624 | Congolese Franc |
| CHF | 1.0084 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 695.66 | Chilean Peso |
| CNY | 6.9737 | Yuan Renminbi |
| COP | 3215.13 | Colombian Peso |
| COU | 0.0812 | Unidad de Valor Real |
| CRC | 606.55 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 1 | Cuban Peso |
| CVE | 97.19 | Cape Verde Escudo |
| CZK | 22.913 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.5953 | Danish Krone |
| DOP | 49.99 | Dominican Peso |
| DZD | 118.7916 | Algerian Dinar |
| EGP | 17.86 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 27.7353 | Ethiopian Birr |
| EUR | 0.8839 | Euro |
| FJD | 2.1263 | Fiji Dollar |
| FKP | 0.7862 | Falkland Islands Pound |
| GBP | 0.7833 | Pound Sterling |
| GEL | 2.685 | Lari |
| GHS | 4.7887 | Cedi |
| GIP | 0.7861 | Gibraltar Pound |
| GMD | 49.9 | Dalasi |
| GNF | 9025 | Guinea Franc |
| GTQ | 7.715 | Quetzal |
| GYD | 207.77 | Guyana Dollar |
| HKD | 7.841 | Hong Kong Dollar |
| HNL | 24.0593 | Lempira |
| HRK | 6.5709 | Croatian Kuna |
| HTG | 70.9994 | Gourde |
| HUF | 286.72 | Forint |
| IDR | 15200 | Rupiah |
| ILS | 3.7172 | New Israeli Sheqel |
| INR | 73.95 | Indian Rupee |

Foreign Exchange Position

Positions as at:

02 November 2018

| | | |
|-----|---------|-----------------------------------|
| IQD | 1186.43 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 121.58 | Iceland Krona |
| JMD | 127.69 | Jamaican Dollar |
| JOD | 0.709 | Jordanian Dinar |
| JPY | 112.93 | Yen |
| KES | 102 | Kenyan Shilling |
| KGS | 69.54 | Som |
| KHR | 4035.96 | Riel |
| KMF | 433.67 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1141.02 | Won |
| KWD | 0.3035 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 370.07 | Tenge |
| LAK | 8529 | Kip |
| LBP | 1508 | Lebanese Pound |
| LKR | 175.3 | Sri Lanka Rupee |
| LRD | 156.63 | Liberian Dollar |
| LSL | 14.7825 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 1.3952 | Libyan Dinar |
| MAD | 9.5683 | Moroccan Dirham |
| MDL | 17.042 | Moldovan Leu |
| MGA | 3545 | Malagasy Ariary |
| MKD | 54.15 | Denar |
| MMK | 1600 | Kyat |
| MNT | 2555 | Tugrik |
| MOP | 8.077 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 34.4 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 719.93 | Kwacha |
| MXN | 20.3295 | Mexican Peso |
| MXV | 3.3142 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.183 | Malaysian Ringgit |
| MZN | 60.8 | Metical |
| NAD | 14.782 | Namibia Dollar |
| NGN | 305.55 | Naira |
| NIO | 32.3 | Cordoba Oro |
| NOK | 8.4342 | Norwegian Krone |
| NPR | 118.32 | Nepalese Rupee |
| NZD | 1.534 | New Zealand Dollar |
| OMR | 0.3849 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.3668 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

02 November 2018

| | | |
|-----|-------------|----------------------------|
| PGK | 3.2733 | Kina |
| PHP | 53.367 | Philippine Peso |
| PKR | 132.55 | Pakistan Rupee |
| PLN | 3.8384 | Zloty |
| PYG | 5980 | Guarani |
| QAR | 3.6408 | Qatari Rial |
| RON | 4.1199 | Leu |
| RSD | 104.35 | Serbian Dinar |
| RUB | 65.865 | Russian Ruble |
| RWF | 886.4342 | Rwanda Franc |
| SAR | 3.7509 | Saudi Riyal |
| SBD | 7.7519 | Solomon Islands Dollar |
| SCR | 13.56 | Seychelles Rupee |
| SDG | 47.5002 | Sudanese Pound |
| SEK | 9.1656 | Swedish Krona |
| SGD | 1.3854 | Singapore Dollar |
| SHP | 0.7833 | Saint Helena Pound |
| SLL | 8550 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 7.43 | Surinam Dollar |
| SSP | 148.875 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYP | 515 | Syrian Pound |
| SZL | 14.7885 | Lilangeni |
| THB | 33.11 | Baht |
| TJS | 9.4168 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.8651 | Tunisian Dinar |
| TOP | 2.1867 | Pa'anga |
| TRY | 5.5793 | Turkish Lira |
| TTD | 6.65 | Trinidad and Tobago Dollar |
| TWD | 30.932 | New Taiwan Dollar |
| TZS | 2292 | Tanzanian Shilling |
| UAH | 28.1 | Hryvnia |
| UGX | 3753 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 32.8 | Peso Uruguayo |
| UZS | 8231.85 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23343 | Dong |
| VUV | 111.72 | Vatu |
| WST | 2.551 | Tala |
| XAF | 611.15 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 574.7 | CFA Franc BCEAO |
| XPF | 104.91 | CFP Franc |

Foreign Exchange Position

Positions as at: 02 November 2018

| | | |
|-----|---------|-----------------|
| YER | 249.9 | Yemeni Rial |
| ZAR | 14.7848 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 378 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

02 November 2018

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|---------------------|-----------------------|----------------------|
| Basis Swap | 675,127.00 | 503,246.22 | 1,178,373.22 |
| Floating vs. Fixed | 6,746,388.74 | 4,230,411.11 | 10,976,799.85 |
| Overnight Index Swap | 966,062.37 | 729,097.43 | 1,695,159.80 |
| Total | 8,387,578.11 | 5,462,754.76 | 13,850,332.87 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 8,832 | 3,931 | 12,763 |
| Floating vs. Fixed | 139,498 | 118,136 | 257,634 |
| Overnight Index Swap | 9,747 | 8,204 | 17,951 |
| Total | 158,077 | 130,271 | 288,348 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|-------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 337,504.04 | 0.00 | 31,215.10 | 8,382.35 | 166,506.84 | 106,367.00 | 528,397.89 | 1,178,373.22 |
| Floating vs. Fixed | 1,944,133.11 | 911,738.22 | 260,308.28 | 45,732.24 | 1,053,605.13 | 2,339,582.57 | 4,421,700.29 | 10,976,799.85 |
| Overnight Index Swap | 285,084.50 | 0.00 | 232,761.17 | 282.14 | 86,284.38 | 38.26 | 1,090,709.35 | 1,695,159.80 |
| Total | 2,566,721.65 | 911,738.22 | 524,284.55 | 54,396.73 | 1,306,396.35 | 2,445,987.84 | 6,040,807.53 | 13,850,332.87 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 3,308 | 0 | 218 | 116 | 1,967 | 2,698 | 4,456 | 12,763 |
| Floating vs. Fixed | 48,762 | 31,410 | 3,946 | 1,045 | 15,874 | 58,673 | 97,924 | 257,634 |
| Overnight Index Swap | 601 | 0 | 470 | 4 | 233 | 3 | 16,640 | 17,951 |
| Total | 52,671 | 31,410 | 4,634 | 1,165 | 18,074 | 61,374 | 119,020 | 288,348 |

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 | 436,143.53 | 240,168.24 | 317,290.13 | 148,341.40 | 20,843.38 | 9,934.98 | 5,651.56 | 1,178,373.22 |
| Floating vs. Fixed | 4,477,829.71 | 1,936,744.31 | 2,779,032.03 | 1,359,394.52 | 183,281.93 | 98,998.13 | 141,519.23 | 10,976,799.85 |
| Overnight Index Swap | 1,373,711.07 | 176,188.39 | 123,331.64 | 20,280.91 | 573.83 | 896.34 | 177.63 | 1,695,159.80 |
| Total | 6,287,684.31 | 2,353,100.94 | 3,219,653.79 | 1,528,016.83 | 204,699.14 | 109,829.44 | 147,348.42 | 13,850,332.87 |

| 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 | 2,256 | 1,998 | 4,088 | 2,883 | 584 | 497 | 457 | 12,763 |
| Floating vs. Fixed | 55,481 | 38,920 | 91,655 | 53,598 | 7,421 | 4,777 | 5,783 | 257,634 |
| Overnight Index Swap | 6,568 | 3,593 | 7,361 | 357 | 30 | 33 | 10 | 17,951 |
| Total | 64,305 | 44,511 | 103,103 | 56,838 | 8,035 | 5,307 | 6,250 | 288,348 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6725 | UAE Dirham |

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|-----|----------|-------------------------------|
| AFN | 74.6 | Afghani |
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| MOP | 8.077 Pataca |
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| MUR | 34.4 Mauritius Rupee |
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| PGK | 3.2733 Kina |
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| PKR | 132.55 Pakistan Rupee |
| PLN | 3.8384 Zloty |
| PYG | 5980 Guarani |
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| RON | 4.1199 Leu |
| RSD | 104.35 Serbian Dinar |
| RUB | 65.865 Russian Ruble |
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| SAR | 3.7509 Saudi Riyal |
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|-----|---------------------------------|
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| SVC | 8.7498 El Salvador Colon |
| SYP | 515 Syrian Pound |
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| TRY | 5.5793 Turkish Lira |
| TTD | 6.65 Trinidad and Tobago Dollar |
| TWD | 30.932 New Taiwan Dollar |
| TZS | 2292 Tanzanian Shilling |
| UAH | 28.1 Hryvnia |
| UGX | 3753 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 32.8 Peso Uruguayo |
| UZS | 8231.85 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23343 Dong |
| VUV | 111.72 Vatu |
| WST | 2.551 Tala |
| XAF | 611.15 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 574.7 CFA Franc BCEAO |
| XPF | 104.91 CFP Franc |
| YER | 249.9 Yemeni Rial |
| ZAR | 14.7848 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 378 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

29 October 2018 to

02 November 2018

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|-------------------|
| Non-deliverable Forward | 129,025.04 | 223,167.16 | 352,192.20 |
| Total | 129,025.04 | 223,167.16 | 352,192.20 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|---------------|
| Non-deliverable Forward | 22,341 | 31,119 | 53,460 |
| Total | 22,341 | 31,119 | 53,460 |

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 | 47,198.85 | 16,407.28 | 78,113.92 | 85,118.90 | 3,814.99 | 11,483.92 | 94,974.62 | 15,079.72 | 352,192.20 |
| Total | 47,198.85 | 16,407.28 | 78,113.92 | 85,118.90 | 3,814.99 | 11,483.92 | 94,974.62 | 15,079.72 | 352,192.20 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|--------------|--------------|---------------|---------------|------------|--------------|---------------|------------|---------------|
| Non-deliverable Forward | 2,631 | 3,121 | 14,502 | 16,238 | 775 | 2,828 | 12,371 | 995 | 53,460 |
| Total | 2,631 | 3,121 | 14,502 | 16,238 | 775 | 2,828 | 12,371 | 995 | 53,460 |

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 | 310,560.94 | 21,382.68 | 13,927.90 | 2,306.94 | 3,907.89 | 105.84 | 0.00 | 352,192.20 |
| Total | 310,560.94 | 21,382.68 | 13,927.90 | 2,306.94 | 3,907.89 | 105.84 | 0.00 | 352,192.20 |

| 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 | 51,726 | 921 | 323 | 158 | 294 | 38 | 0 | 53,460 |
| Total | 51,726 | 921 | 323 | 158 | 294 | 38 | 0 | 53,460 |

Interest Rate Turnover

Turnover for the period:

29 October 2018 to

02 November 2018

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 28,328.04 | 816,745.78 | 845,073.82 |
| Floating vs. Fixed | 506,200.13 | 972,499.92 | 1,478,700.05 |
| Overnight Index Swap | 151,745.01 | 89,598.79 | 241,343.80 |
| Total | 686,273.19 | 1,878,844.48 | 2,565,117.67 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 362 | 3,926 | 4,287 |
| Floating vs. Fixed | 8,171 | 5,842 | 14,013 |
| Overnight Index Swap | 882 | 167 | 1,049 |
| Total | 9,415 | 9,934 | 19,348 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|------------------|------------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap | 119,718.70 | 0.00 | 33,292.34 | 5,929.97 | 9,591.32 | 17,387.14 | 659,154.35 | 845,073.82 |
| Floating vs. Fixed | 202,940.65 | 60,235.37 | 33,915.30 | 4,833.68 | 38,808.47 | 176,157.55 | 961,809.03 | 1,478,700.05 |
| Overnight Index Swap | 25,272.13 | 0.00 | 7,751.02 | 0.00 | 12,216.81 | 0.00 | 196,103.83 | 241,343.80 |
| Total | 347,931.47 | 60,235.37 | 74,958.67 | 10,763.65 | 60,616.60 | 193,544.69 | 1,817,067.22 | 2,565,117.67 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|------------|------------|--------------|--------------|---------------|
| Basis Swap | 1,062 | 0 | 444 | 168 | 297 | 380 | 1,936 | 4,287 |
| Floating vs. Fixed | 1,985 | 2,092 | 350 | 108 | 552 | 2,832 | 6,095 | 14,013 |
| Overnight Index Swap | 48 | 0 | 9 | 0 | 9 | 0 | 983 | 1,049 |
| Total | 3,095 | 2,092 | 803 | 276 | 858 | 3,212 | 9,013 | 19,348 |

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 | 587,537.34 | 147,810.48 | 79,701.68 | 18,505.64 | 9,083.82 | 1,116.71 | 1,318.16 | 845,073.82 |
| Floating vs. Fixed | 748,096.60 | 291,029.66 | 288,704.44 | 108,480.73 | 31,200.29 | 4,259.01 | 6,929.34 | 1,478,700.05 |
| Overnight Index Swap | 169,844.34 | 60,511.56 | 7,438.53 | 3,474.89 | 73.79 | 0.68 | 0.00 | 241,343.80 |
| Total | 1,505,478.28 | 499,351.70 | 375,844.64 | 130,461.26 | 40,357.91 | 5,376.40 | 8,247.50 | 2,565,117.67 |

| 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 | 561 | 518 | 882 | 856 | 426 | 291 | 755 | 4,287 |
| Floating vs. Fixed | 2,711 | 1,759 | 3,931 | 3,497 | 970 | 269 | 877 | 14,013 |
| Overnight Index Swap | 362 | 207 | 284 | 185 | 9 | 2 | 0 | 1,049 |
| Total | 3,634 | 2,484 | 5,096 | 4,538 | 1,405 | 562 | 1,631 | 19,348 |