

Foreign Exchange Position

Positions as at:

14 June 2019

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 407,057.61 | 1,133,868.01 | 1,540,925.62 |
| Total | 407,057.61 | 1,133,868.01 | 1,540,925.62 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 56,221 | 130,729 | 186,950 |
| Total | 56,221 | 130,729 | 186,950 |

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 | 202,231.31 | 70,803.16 | 271,664.31 | 469,380.53 | 20,838.60 | 37,805.89 | 406,255.42 | 61,946.39 | 1,540,925.62 |
| Total | 202,231.31 | 70,803.16 | 271,664.31 | 469,380.53 | 20,838.60 | 37,805.89 | 406,255.42 | 61,946.39 | 1,540,925.62 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|---------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 12,471 | 14,577 | 36,455 | 54,624 | 4,905 | 9,315 | 49,154 | 5,449 | 186,950 |
| Total | 12,471 | 14,577 | 36,455 | 54,624 | 4,905 | 9,315 | 49,154 | 5,449 | 186,950 |

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 | 1,148,113.61 | 209,794.61 | 95,122.07 | 63,926.55 | 16,943.82 | 6,431.94 | 593.01 | 1,540,925.62 |
| Total | 1,148,113.61 | 209,794.61 | 95,122.07 | 63,926.55 | 16,943.82 | 6,431.94 | 593.01 | 1,540,925.62 |

| 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 | 159,822 | 15,429 | 5,137 | 3,976 | 1,703 | 809 | 76 | 186,950 |
| Total | 159,822 | 15,429 | 5,137 | 3,976 | 1,703 | 809 | 76 | 186,950 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6728 | UAE Dirham |
| AFN | 79.3 | Afghani |
| ALL | 107.55 | Lek |
| AMD | 478 | Armenian Dram |
| ANG | 1.8725 | Netherlands Antillean Guilder |
| AOA | 337.25 | Kwanza |
| ARS | 43.67 | Argentine Peso |
| AUD | 1.443 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.693 | Azerbaijani Manat |
| BAM | 1.7308 | Convertible Mark |
| BBD | 1.9801 | Barbados Dollar |
| BDT | 84.49 | Taka |
| BGN | 1.7326 | Bulgarian Lev |

Foreign Exchange Position

Positions as at:

14 June 2019

| | | |
|-----|----------|------------------------|
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 1821.75 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
| BND | 1.3666 | Brunei Dollar |
| BOB | 6.85 | Boliviano |
| BRL | 3.8669 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 69.335 | Ngultrum |
| BWP | 10.846 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3341 | Canadian Dollar |
| CDF | 1635 | Congolese Franc |
| CHF | 0.9954 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 695.15 | Chilean Peso |
| CNY | 6.9161 | Yuan Renminbi |
| COP | 3265.63 | Colombian Peso |
| COU | 0.0822 | Unidad de Valor Real |
| CRC | 585.55 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 1 | Cuban Peso |
| CVE | 97.58 | Cape Verde Escudo |
| CZK | 22.665 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.6153 | Danish Krone |
| DOP | 50.57 | Dominican Peso |
| DZD | 118.82 | Algerian Dinar |
| EGP | 16.71 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 28.98 | Ethiopian Birr |
| EUR | 0.8856 | Euro |
| FJD | 2.1277 | Fiji Dollar |
| FKP | 0.7859 | Falkland Islands Pound |
| GBP | 0.788 | Pound Sterling |
| GEL | 2.72 | Lari |
| GHS | 5.32 | Cedi |
| GIP | 0.7858 | Gibraltar Pound |
| GMD | 50 | Dalasi |
| GNF | 9131 | Guinea Franc |
| GTQ | 7.67 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8238 | Hong Kong Dollar |
| HNL | 24.4567 | Lempira |

Foreign Exchange Position

Positions as at:

14 June 2019

| | | |
|-----|---------|-----------------------------------|
| HRK | 6,5642 | Croatian Kuna |
| HTG | 91.5112 | Gourde |
| HUF | 285.17 | Forint |
| IDR | 14230 | Rupiah |
| ILS | 3,5904 | New Israeli Sheqel |
| INR | 69.37 | Indian Rupee |
| IQD | 1186.43 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 125.19 | Iceland Krona |
| JMD | 130 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 108.49 | Yen |
| KES | 101.25 | Kenyan Shilling |
| KGS | 69,8133 | Som |
| KHR | 4060 | Riel |
| KMF | 433.64 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1183.35 | Won |
| KWD | 0.3034 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 384.26 | Tenge |
| LAK | 8665 | Kip |
| LBP | 1505.7 | Lebanese Pound |
| LKR | 176.35 | Sri Lanka Rupee |
| LRD | 193.12 | Liberian Dollar |
| LSL | 14.86 | Loti |
| LTL | 2,8536 | Lithuanian Litas |
| LVL | 0,5078 | Latvian Lats |
| LYD | 1,3893 | Libyan Dinar |
| MAD | 9,621 | Moroccan Dirham |
| MDL | 18,039 | Moldovan Leu |
| MGA | 3595 | Malagasy Ariary |
| MKD | 54,08 | Denar |
| MMK | 1528 | Kyat |
| MNT | 2620 | Tugrik |
| MOP | 8,045 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 35,3 | Mauritius Rupee |
| MVR | 15,42 | Rufiyaa |
| MWK | 756,05 | Kwacha |
| MXN | 19,166 | Mexican Peso |
| MXV | 3,0618 | Mexican Unidad de Inversion (UDI) |
| MYR | 4,155 | Malaysian Ringgit |
| MZN | 61,6 | Metical |

Foreign Exchange Position

Positions as at:

14 June 2019

| | | |
|-----|----------|----------------------------|
| NAD | 14.803 | Namibia Dollar |
| NGN | 306 | Naira |
| NIO | 32.92 | Cordoba Oro |
| NOK | 8.6558 | Norwegian Krone |
| NPR | 110.94 | Nepalese Rupee |
| NZD | 1.5207 | New Zealand Dollar |
| OMR | 0.3848 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.3298 | Nuevo Sol |
| PGK | 3.2895 | Kina |
| PHP | 51.99 | Philippine Peso |
| PKR | 150.8 | Pakistan Rupee |
| PLN | 3.7713 | Zloty |
| PYG | 6232 | Guarani |
| QAR | 3.6405 | Qatari Rial |
| RON | 4.1824 | Leu |
| RSD | 104.34 | Serbian Dinar |
| RUB | 64.8915 | Russian Ruble |
| RWF | 909.1344 | Rwanda Franc |
| SAR | 3.7504 | Saudi Riyal |
| SBD | 7.7519 | Solomon Islands Dollar |
| SCR | 13.58 | Seychelles Rupee |
| SDG | 45.0002 | Sudanese Pound |
| SEK | 9.4735 | Swedish Krona |
| SGD | 1.3666 | Singapore Dollar |
| SHP | 0.7875 | Saint Helena Pound |
| SLL | 9026 | Leone |
| SOS | 575 | Somali Shilling |
| SRD | 7.43 | Surinam Dollar |
| SSP | 157.0692 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYR | 515 | Syrian Pound |
| SZL | 14.866 | Lilangeni |
| THB | 31.26 | Baht |
| TJS | 9.4347 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 2.9676 | Tunisian Dinar |
| TOP | 2.192 | Pa'anga |
| TRY | 5.807 | Turkish Lira |
| TTD | 6.7356 | Trinidad and Tobago Dollar |
| TWD | 31.41 | New Taiwan Dollar |
| TZS | 2295 | Tanzanian Shilling |
| UAH | 26.445 | Hryvnia |

Foreign Exchange Position

Positions as at:

14 June 2019

| | | |
|-----|-------------|-----------------------|
| UGX | 3740 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 35.34 | Peso Uruguayo |
| UZS | 8513.65 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 23315 | Dong |
| VUV | 112.83 | Vatu |
| WST | 2.5543 | Tala |
| XAF | 614.16 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 575.95 | CFA Franc BCEAO |
| XPF | 105.16 | CFP Franc |
| YER | 249.35 | Yemeni Rial |
| ZAR | 14,8646 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 5.7887 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

14 June 2019

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 777,116.64 | 643,627.01 | 1,420,743.65 |
| Floating vs. Fixed | 9,037,545.70 | 4,310,230.28 | 13,347,775.98 |
| Overnight Index Swap | 1,516,381.67 | 1,072,756.80 | 2,589,138.47 |
| Total | 11,331,044.00 | 6,026,614.10 | 17,357,658.10 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 10,238 | 4,096 | 14,333 |
| Floating vs. Fixed | 196,714 | 117,991 | 314,705 |
| Overnight Index Swap | 13,069 | 8,645 | 21,713 |
| Total | 220,020 | 130,731 | 350,751 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 300,127.84 | 0.00 | 26,294.27 | 6,516.80 | 198,511.00 | 124,231.52 | 765,062.21 | 1,420,743.65 |
| Floating vs. Fixed | 2,210,456.34 | 1,637,492.66 | 232,100.13 | 38,248.80 | 1,268,942.13 | 2,843,639.38 | 5,116,896.54 | 13,347,775.98 |
| Overnight Index Swap | 175,642.87 | 0.00 | 95,908.74 | 6,206.85 | 49,434.65 | 268.41 | 2,261,676.94 | 2,589,138.47 |
| Total | 2,686,227.06 | 1,637,492.66 | 354,303.15 | 50,972.45 | 1,516,887.79 | 2,968,139.31 | 8,143,635.69 | 17,357,658.10 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 3,455 | 0 | 176 | 107 | 2,204 | 3,040 | 5,351 | 14,333 |
| Floating vs. Fixed | 59,086 | 51,468 | 4,093 | 940 | 17,644 | 68,810 | 112,664 | 314,705 |
| Overnight Index Swap | 629 | 0 | 419 | 11 | 256 | 11 | 20,387 | 21,713 |
| Total | 63,170 | 51,468 | 4,688 | 1,058 | 20,104 | 71,861 | 138,402 | 350,751 |

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 | 655,999.96 | 238,939.42 | 318,979.16 | 161,846.15 | 24,124.05 | 13,238.20 | 7,616.71 | 1,420,743.65 |
| Floating vs. Fixed | 5,533,356.84 | 2,406,358.96 | 3,291,336.31 | 1,630,112.84 | 210,162.46 | 119,699.24 | 156,749.32 | 13,347,775.98 |
| Overnight Index Swap | 2,286,366.58 | 122,858.77 | 155,548.39 | 22,471.79 | 759.33 | 1,040.86 | 92.75 | 2,589,138.47 |
| Total | 8,475,723.38 | 2,768,157.15 | 3,765,863.86 | 1,814,430.78 | 235,045.84 | 133,978.31 | 164,458.78 | 17,357,658.10 |

| 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 | 2,883 | 2,291 | 4,274 | 3,139 | 671 | 587 | 488 | 14,333 |
| Floating vs. Fixed | 67,265 | 48,380 | 112,447 | 65,876 | 8,770 | 5,516 | 6,451 | 314,705 |
| Overnight Index Swap | 7,962 | 4,406 | 8,667 | 602 | 32 | 38 | 7 | 21,713 |
| Total | 78,110 | 55,077 | 125,388 | 69,616 | 9,473 | 6,141 | 6,946 | 350,751 |

Interest Rate Position

Positions as at:

14 June 2019

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
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| AFN | 79.3 | Afghani |
| ALL | 107.55 | Lek |
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| CLF | 24948.04 | Unidades de fomento |
| CLP | 695.15 | Chilean Peso |
| CNY | 6.9161 | Yuan Renminbi |
| COP | 3265.63 | Colombian Peso |
| COU | 0.0822 | Unidad de Valor Real |
| CRC | 585.55 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 1 | Cuban Peso |

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|-----|---------|------------------------|
| CVE | 97.58 | Cape Verde Escudo |
| CZK | 22.665 | Czech Koruna |
| DJF | 177.5 | Djibouti Franc |
| DKK | 6.6153 | Danish Krone |
| DOP | 50.57 | Dominican Peso |
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| FKP | 0.7859 | Falkland Islands Pound |
| GBP | 0.788 | Pound Sterling |
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| GHS | 5.32 | Cedi |
| GIP | 0.7858 | Gibraltar Pound |
| GMD | 50 | Dalasi |
| GNF | 9131 | Guinea Franc |
| GTQ | 7.67 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8238 | Hong Kong Dollar |
| HNL | 24.4567 | Lempira |
| HRK | 6.5642 | Croatian Kuna |
| HTG | 91.5112 | Gourde |
| HUF | 285.17 | Forint |
| IDR | 14230 | Rupiah |
| ILS | 3.5904 | New Israeli Sheqel |
| INR | 69.37 | Indian Rupee |
| IQD | 1186.43 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 125.19 | Iceland Krona |
| JMD | 130 | Jamaican Dollar |
| JOD | 0.708 | Jordanian Dinar |
| JPY | 108.49 | Yen |
| KES | 101.25 | Kenyan Shilling |
| KGS | 69.8133 | Som |
| KHR | 4060 | Riel |
| KMF | 433.64 | Comoro Franc |
| KPW | 130 | North Korean Won |

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|-----|--|
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| KWD | 0.3034 Kuwaiti Dinar |
| KYD | 0.825 Cayman Islands Dollar |
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| LAK | 8665 Kip |
| LBP | 1505.7 Lebanese Pound |
| LKR | 176.35 Sri Lanka Rupee |
| LRD | 193.12 Liberian Dollar |
| LSL | 14.86 Loti |
| LTL | 2.8536 Lithuanian Litas |
| LVL | 0.5078 Latvian Lats |
| LYD | 1.3893 Libyan Dinar |
| MAD | 9.621 Moroccan Dirham |
| MDL | 18.039 Moldovan Leu |
| MGA | 3595 Malagasy Ariary |
| MKD | 54.08 Denar |
| MMK | 1528 Kyat |
| MNT | 2620 Tugrik |
| MOP | 8.045 Pataca |
| MRO | 356 Ouguiya |
| MUR | 35.3 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
| MWK | 756.05 Kwacha |
| MXN | 19.166 Mexican Peso |
| MXV | 3.0618 Mexican Unidad de Inversion (UDI) |
| MYR | 4.155 Malaysian Ringgit |
| MZN | 61.6 Metical |
| NAD | 14.803 Namibia Dollar |
| NGN | 306 Naira |
| NIO | 32.92 Cordoba Oro |
| NOK | 8.6558 Norwegian Krone |
| NPR | 110.94 Nepalese Rupee |
| NZD | 1.5207 New Zealand Dollar |
| OMR | 0.3848 Rial Omani |
| PAB | 1 Balboa |
| PEN | 3.3298 Nuevo Sol |
| PGK | 3.2895 Kina |
| PHP | 51.99 Philippine Peso |
| PKR | 150.8 Pakistan Rupee |

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14 June 2019

| | |
|-----|-----------------------------------|
| PLN | 3.7713 Zloty |
| PYG | 6232 Guarani |
| QAR | 3.6405 Qatari Rial |
| RON | 4.1824 Leu |
| RSD | 104.34 Serbian Dinar |
| RUB | 64.8915 Russian Ruble |
| RWF | 909.1344 Rwanda Franc |
| SAR | 3.7504 Saudi Riyal |
| SBD | 7.7519 Solomon Islands Dollar |
| SCR | 13.58 Seychelles Rupee |
| SDG | 45.0002 Sudanese Pound |
| SEK | 9.4735 Swedish Krona |
| SGD | 1.3666 Singapore Dollar |
| SHP | 0.7875 Saint Helena Pound |
| SLL | 9026 Leone |
| SOS | 575 Somali Shilling |
| SRD | 7.43 Surinam Dollar |
| SSP | 157.0692 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 515 Syrian Pound |
| SZL | 14.866 Lilangeni |
| THB | 31.26 Baht |
| TJS | 9.4347 Somoni |
| TMT | 3.49 New Manat |
| TND | 2.9676 Tunisian Dinar |
| TOP | 2.192 Pa'anga |
| TRY | 5.807 Turkish Lira |
| TTD | 6.7356 Trinidad and Tobago Dollar |
| TWD | 31.41 New Taiwan Dollar |
| TZS | 2295 Tanzanian Shilling |
| UAH | 26.445 Hryvnia |
| UGX | 3740 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 35.34 Peso Uruguayo |
| UZS | 8513.65 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 23315 Dong |
| VUV | 112.83 Vatu |

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14 June 2019

| | |
|-----|---------------------------|
| WST | 2.5543 Tala |
| XAF | 614.16 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 575.95 CFA Franc BCEAO |
| XPF | 105.16 CFP Franc |
| YER | 249.35 Yemeni Rial |
| ZAR | 14.8646 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 5.7887 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period:

10 June 2019 to

14 June 2019

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 119,013.88 | 292,395.01 | 411,408.90 |
| Total | 119,013.88 | 292,395.01 | 411,408.90 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 13,980 | 28,508 | 42,488 |
| Total | 13,980 | 28,508 | 42,488 |

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 | 40,631.16 | 20,258.01 | 68,883.75 | 149,030.01 | 7,585.65 | 7,614.19 | 101,204.29 | 16,201.85 | 411,408.90 |
| Total | 40,631.16 | 20,258.01 | 68,883.75 | 149,030.01 | 7,585.65 | 7,614.19 | 101,204.29 | 16,201.85 | 411,408.90 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 2,426 | 3,689 | 8,191 | 13,125 | 1,314 | 1,851 | 11,122 | 771 | 42,488 |
| Total | 2,426 | 3,689 | 8,191 | 13,125 | 1,314 | 1,851 | 11,122 | 771 | 42,488 |

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 | 339,049.29 | 54,116.64 | 7,878.64 | 6,114.41 | 4,077.18 | 165.73 | 7.00 | 411,408.90 |
| Total | 339,049.29 | 54,116.64 | 7,878.64 | 6,114.41 | 4,077.18 | 165.73 | 7.00 | 411,408.90 |

| 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 | 37,659 | 3,813 | 321 | 429 | 224 | 42 | 1 | 42,488 |
| Total | 37,659 | 3,813 | 321 | 429 | 224 | 42 | 1 | 42,488 |

Interest Rate Turnover

Turnover for the period:

10 June 2019 to

14 June 2019

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|---------------------|-----------------------|---------------------|
| Basis Swap | 24,155.40 | 856,550.81 | 880,706.21 |
| Floating vs. Fixed | 710,079.86 | 834,496.69 | 1,544,576.55 |
| Overnight Index Swap | 409,789.13 | 204,372.41 | 614,161.54 |
| Total | 1,144,024.39 | 1,895,419.91 | 3,039,444.30 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 195 | 2,476 | 2,671 |
| Floating vs. Fixed | 13,036 | 5,978 | 19,013 |
| Overnight Index Swap | 1,023 | 479 | 1,501 |
| Total | 14,253 | 8,932 | 23,185 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|------------------|------------------|-----------------|-------------------|-------------------|---------------------|---------------------|
| Basis Swap | 88,352.05 | 0.00 | 22,823.34 | 2,337.84 | 24,938.76 | 2,558.80 | 739,695.42 | 880,706.21 |
| Floating vs. Fixed | 178,449.76 | 77,775.45 | 12,746.38 | 4,476.02 | 109,897.27 | 226,928.45 | 934,303.22 | 1,544,576.55 |
| Overnight Index Swap | 19,063.14 | 0.00 | 406.61 | 0.00 | 1,536.63 | 0.00 | 593,155.16 | 614,161.54 |
| Total | 285,864.94 | 77,775.45 | 35,976.33 | 6,813.86 | 136,372.66 | 229,487.25 | 2,267,153.81 | 3,039,444.30 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|------------|--------------|--------------|---------------|---------------|
| Basis Swap | 666 | 0 | 170 | 114 | 309 | 35 | 1,378 | 2,671 |
| Floating vs. Fixed | 2,349 | 2,619 | 178 | 98 | 1,128 | 3,652 | 8,989 | 19,013 |
| Overnight Index Swap | 53 | 0 | 3 | 0 | 4 | 0 | 1,441 | 1,501 |
| Total | 3,068 | 2,619 | 351 | 212 | 1,441 | 3,687 | 11,808 | 23,185 |

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 | 698,707.99 | 112,089.56 | 44,896.04 | 14,272.02 | 7,293.02 | 1,865.65 | 1,581.93 | 880,706.21 |
| Floating vs. Fixed | 810,781.20 | 278,007.90 | 258,431.00 | 148,487.22 | 35,013.91 | 4,820.72 | 9,034.61 | 1,544,576.55 |
| Overnight Index Swap | 579,774.90 | 11,534.59 | 16,718.59 | 6,121.91 | 10.89 | 0.65 | 0.00 | 614,161.54 |
| Total | 2,089,264.09 | 401,632.05 | 320,045.63 | 168,881.15 | 42,317.81 | 6,687.02 | 10,616.54 | 3,039,444.30 |

| 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 | 270 | 317 | 560 | 585 | 297 | 197 | 445 | 2,671 |
| Floating vs. Fixed | 3,852 | 2,476 | 5,352 | 4,812 | 1,418 | 204 | 902 | 19,013 |
| Overnight Index Swap | 604 | 164 | 416 | 302 | 8 | 8 | 0 | 1,501 |
| Total | 4,725 | 2,957 | 6,328 | 5,699 | 1,722 | 409 | 1,347 | 23,185 |