

Disclosure of incidences of errors

3rd Quarter 2018

Calculation Agent's failure in capturing USD/CNY(HK) Spot Rates from certain brokers (20 August 2018):

- Calculation Agent failed to capture transaction data in TRTN platform on 20 August 2018 for the CNH spot rates due to unexpected server issue. The missed transactions contributed a small portion of the total volume and there was no material impact to the benchmark outcome..

Remedies:

- The Calculation Agent rectified the issue by releasing a system fix on 25 August 2018.