

Table 1: Number of open positions and new transactions and aggregate gross notional value of open positions and new transactions

Asset Class	Product	Number of Open Positions (as at end-March 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-March 2018)	Total Number of New Transactions (during March 2018)	Aggregate Notional Value of New Transactions (in USD million) (during March 2018)
Credit	Index	2,045	57,787	185	5,827
	Single name: Corporate	4,272	31,115	170	2,155
	Single name: Sovereign	5,830	84,094	219	5,308
	Others	901	34,157	113	5,971
Foreign Exchange	Forwards and swaps	195,947	4,571,362	207,481	8,130,695
	NDF	184,095	1,538,949	156,749	1,181,752
	Spot	5,551	101,017	25,015	858,832
	Options	115,648	1,990,980	63,894	771,077
	Others	162,800	270,968	41,938	107,155
Interest Rate	Cross Currency Swap	32,704	1,487,814	1,625	130,816
	FRA	3,738	499,936	1,614	299,033
	Interest Rate Swap	256,590	14,919,570	24,353	2,331,087
	Options	8,757	653,958	726	80,235
	Others	9,451	289,115	1,218	27,357

Table 2: Currency breakdown by asset class

(as at end-March 2018)

Asset Class	Currency/ Currency Pairs	Number of Open Positions	Aggregate Gross Notional Value of Open Positions (in USD million)	Number of New Transactions	Aggregate Notional Value of New Transactions (in USD million)
Credit	EUR	792	18,027	37	947
	USD	11,758	180,389	583	16,542
	Other Currencies	498	8,736	67	1,773
Foreign Exchange	USDAUD	52,213	455,385	36,194	988,576
	USDCNY	59,488	1,115,913	27,054	640,728
	USDEUR	44,980	749,940	34,169	1,541,815
	USDGBP	22,873	344,587	18,498	709,421
	USDHKD	17,945	568,309	12,337	652,105
	USDINR	48,828	435,568	40,549	321,268
	USDJPY	70,087	1,682,515	44,286	2,675,691
	USDKRW	60,888	619,678	50,252	402,603
	USDSGD	40,535	653,312	34,906	1,157,881
	USDTWD	38,518	420,748	31,414	326,281
	Other Currency Pairs	207,686	1,427,323	165,418	1,633,142
Interest Rate (Cross Currency Swap)	USDAUD	5,534	405,189	307	40,335
	USDCNY	2,960	58,077	105	2,298
	USDEUR	1,754	108,370	61	4,638
	USDGBP	349	54,153	30	14,016
	USDHKD	2,238	60,944	121	4,014
	USDINR	2,665	30,516	134	1,120
	USDJPY	4,002	398,263	183	36,435
	USDKRW	1,035	27,895	22	745
	USDNZD	584	40,844	60	7,336
	USDSGD	6,882	211,522	338	14,150
Other Currency Pairs	4,701	92,043	264	5,727	
Interest Rate (excluding Cross Currency Swap)	AUD	24,878	2,831,354	3,239	626,422
	HKD	10,629	355,688	1,214	64,212
	INR	15,289	675,714	1,963	102,314
	JPY	30,321	4,032,179	2,650	539,768
	KRW	29,067	1,253,055	1,784	120,875
	MYR	10,707	229,103	120	3,676
	NZD	6,036	355,436	510	33,941
	SGD	60,789	2,171,022	7,051	340,354
	THB	15,659	531,482	1,366	58,814
	USD	52,677	2,935,779	5,823	668,005
	Other Currencies	22,484	991,766	2,056	164,979