

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

| <b>Asset Class</b>      | <b>Product</b>         | <b>Number of Open Positions<br/>(as at end-January 2019)</b> | <b>Aggregate Gross Notional<br/>Value of Open Positions<br/>(in USD million)<br/>(as at end-January 2019)</b> | <b>Total Number of New<br/>Transactions<br/>(during January 2019)</b> | <b>Aggregate Notional Value of<br/>New Transactions<br/>(in USD million)<br/>(during January 2019)</b> |
|-------------------------|------------------------|--------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|
| <b>Credit</b>           | Index                  | 1,637                                                        | 55,248                                                                                                        | 223                                                                   | 5,632                                                                                                  |
|                         | Single name: Corporate | 4,001                                                        | 29,863                                                                                                        | 106                                                                   | 697                                                                                                    |
|                         | Single name: Sovereign | 4,722                                                        | 75,036                                                                                                        | 177                                                                   | 3,120                                                                                                  |
|                         | Others                 | 1,756                                                        | 43,973                                                                                                        | 261                                                                   | 4,667                                                                                                  |
| <b>Foreign Exchange</b> | Forwards and swaps     | 259,928                                                      | 5,580,939                                                                                                     | 254,032                                                               | 8,982,434                                                                                              |
|                         | NDF                    | 233,500                                                      | 1,835,345                                                                                                     | 193,272                                                               | 1,306,821                                                                                              |
|                         | Spot                   | 3,105                                                        | 145,295                                                                                                       | 25,342                                                                | 1,189,761                                                                                              |
|                         | Options                | 121,354                                                      | 2,128,924                                                                                                     | 67,286                                                                | 937,492                                                                                                |
|                         | Others                 | 165,015                                                      | 311,558                                                                                                       | 65,247                                                                | 162,511                                                                                                |
| <b>Interest Rate</b>    | Cross Currency Swap    | 38,210                                                       | 1,804,839                                                                                                     | 1,416                                                                 | 156,666                                                                                                |
|                         | FRA                    | 4,468                                                        | 723,444                                                                                                       | 1,161                                                                 | 328,820                                                                                                |
|                         | Interest Rate Swap     | 304,046                                                      | 16,590,441                                                                                                    | 30,843                                                                | 3,050,992                                                                                              |
|                         | Options                | 13,283                                                       | 857,110                                                                                                       | 885                                                                   | 84,934                                                                                                 |
|                         | Others                 | 9,987                                                        | 207,507                                                                                                       | 1,458                                                                 | 37,538                                                                                                 |

**Table 2: Currency breakdown by asset class**

(as at end-January 2019)

| 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                      | 575                      | 13,417                                                            | 111                        | 2,375                                                         |
|                                               | USD                      | 10,721                   | 180,950                                                           | 493                        | 10,072                                                        |
|                                               | Other Currencies         | 820                      | 9,753                                                             | 163                        | 1,668                                                         |
| Foreign Exchange                              | USDAUD                   | 42,654                   | 669,464                                                           | 38,456                     | 1,084,413                                                     |
|                                               | USDCNY                   | 68,025                   | 1,557,897                                                         | 38,548                     | 1,169,443                                                     |
|                                               | USDEUR                   | 59,051                   | 619,808                                                           | 39,010                     | 1,443,854                                                     |
|                                               | USDGBP                   | 35,845                   | 436,059                                                           | 29,402                     | 905,850                                                       |
|                                               | USDHKD                   | 16,864                   | 646,800                                                           | 14,465                     | 718,230                                                       |
|                                               | USDINR                   | 81,616                   | 630,228                                                           | 60,713                     | 365,960                                                       |
|                                               | USDJPY                   | 76,825                   | 2,015,194                                                         | 52,785                     | 3,081,305                                                     |
|                                               | USDKRW                   | 55,351                   | 568,753                                                           | 45,323                     | 325,951                                                       |
|                                               | USDSGD                   | 43,445                   | 686,464                                                           | 36,887                     | 1,251,145                                                     |
|                                               | USDTWD                   | 46,053                   | 574,181                                                           | 39,949                     | 456,382                                                       |
|                                               | Other Currency Pairs     | 257,173                  | 1,597,215                                                         | 209,641                    | 1,776,486                                                     |
| Interest Rate (Cross Currency Swap)           | USDAUD                   | 6,341                    | 468,619                                                           | 191                        | 24,823                                                        |
|                                               | USDCNY                   | 2,941                    | 51,909                                                            | 63                         | 870                                                           |
|                                               | USDEUR                   | 2,039                    | 125,803                                                           | 72                         | 5,051                                                         |
|                                               | USDGBP                   | 501                      | 49,661                                                            | 15                         | 2,710                                                         |
|                                               | USDHKD                   | 2,623                    | 75,163                                                            | 50                         | 1,667                                                         |
|                                               | USDINR                   | 3,047                    | 34,220                                                            | 69                         | 509                                                           |
|                                               | USDJPY                   | 5,957                    | 574,110                                                           | 444                        | 100,392                                                       |
|                                               | USDKRW                   | 877                      | 24,837                                                            | 36                         | 535                                                           |
|                                               | USDNZD                   | 699                      | 52,523                                                            | 54                         | 6,173                                                         |
|                                               | USDSGD                   | 7,977                    | 235,533                                                           | 251                        | 9,067                                                         |
|                                               | Other Currency Pairs     | 5,208                    | 112,462                                                           | 171                        | 4,870                                                         |
| Interest Rate (excluding Cross Currency Swap) | AUD                      | 32,239                   | 3,149,049                                                         | 3,393                      | 832,983                                                       |
|                                               | HKD                      | 13,101                   | 534,498                                                           | 2,422                      | 143,955                                                       |
|                                               | INR                      | 26,654                   | 1,150,189                                                         | 3,305                      | 153,370                                                       |
|                                               | JPY                      | 35,726                   | 4,072,936                                                         | 3,926                      | 732,650                                                       |
|                                               | KRW                      | 34,773                   | 1,398,168                                                         | 2,397                      | 123,658                                                       |
|                                               | MYR                      | 9,069                    | 160,640                                                           | 238                        | 5,229                                                         |
|                                               | NZD                      | 8,204                    | 621,500                                                           | 946                        | 218,777                                                       |
|                                               | SGD                      | 66,784                   | 2,303,651                                                         | 7,550                      | 316,014                                                       |
|                                               | THB                      | 19,116                   | 608,537                                                           | 1,591                      | 48,770                                                        |
|                                               | USD                      | 57,894                   | 3,201,074                                                         | 5,651                      | 707,667                                                       |
|                                               | Other Currencies         | 28,224                   | 1,178,261                                                         | 2,917                      | 218,128                                                       |