

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-February 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-February 2019)	Total Number of New Transactions (during February 2019)	Aggregate Notional Value of New Transactions (in USD million) (during February 2019)
Credit	Index	1,774	58,864	241	6,528
	Single name: Corporate	4,102	30,840	149	1,368
	Single name: Sovereign	4,771	75,835	89	1,634
	Others	1,928	48,720	282	5,721
Foreign Exchange	Forwards and swaps	263,291	5,863,177	209,741	7,599,558
	NDF	231,037	1,794,533	148,648	920,406
	Spot	3,053	126,949	19,341	826,836
	Options	120,421	2,054,609	54,268	621,745
	Others	163,290	258,536	40,526	79,329
Interest Rate	Cross Currency Swap	38,781	1,847,139	1,544	153,048
	FRA	5,867	932,947	2,222	464,654
	Interest Rate Swap	310,567	16,783,983	24,279	2,686,235
	Options	13,261	806,228	745	41,368
	Others	10,039	200,883	743	24,295

Table 2: Currency breakdown by asset class

(as at end-February 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	646	15,198	123	3,541
	USD	11,006	188,420	463	10,092
	Other Currencies	923	10,641	175	1,620
Foreign Exchange	USDAUD	45,723	735,882	31,059	1,036,264
	USDCNY	67,594	1,560,340	26,003	724,791
	USDEUR	60,899	621,450	33,073	1,109,006
	USDGBP	34,524	449,587	21,778	852,911
	USDHKD	18,265	715,383	10,169	462,420
	USDINR	87,619	698,598	59,265	386,567
	USDJPY	73,968	2,083,034	36,433	2,560,968
	USDKRW	55,572	563,740	33,589	236,885
	USDSGD	42,763	676,851	26,259	932,571
	USDTWD	34,757	456,075	20,125	177,493
	Other Currency Pairs	259,408	1,536,865	174,771	1,567,997
Interest Rate (Cross Currency Swap)	USDAUD	6,379	471,520	149	30,425
	USDCNY	2,913	51,324	79	1,463
	USDEUR	2,109	129,041	115	10,168
	USDGBP	488	46,362	10	1,016
	USDHKD	2,659	76,075	94	3,337
	USDINR	3,116	34,456	94	693
	USDJPY	6,166	603,274	489	80,403
	USDKRW	879	24,661	7	178
	USDNZD	743	58,077	66	9,167
	USDSGD	8,105	238,787	300	10,745
	Other Currency Pairs	5,224	113,563	141	5,453
Interest Rate (excluding Cross Currency Swap)	AUD	30,669	3,200,146	3,539	1,057,841
	HKD	14,466	599,810	1,465	64,503
	INR	27,825	1,177,745	2,424	118,013
	JPY	37,510	4,271,279	3,416	533,801
	KRW	36,047	1,447,599	1,208	55,584
	MYR	9,044	160,777	240	6,329
	NZD	8,492	636,069	636	80,101
	SGD	67,414	2,291,756	5,470	261,845
	THB	19,926	640,445	1,368	55,188
	USD	59,798	3,170,433	6,018	819,296
	Other Currencies	28,543	1,127,982	2,205	164,051