

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 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-March 2019)	Total Number of New Transactions (during March 2019)	Aggregate Notional Value of New Transactions (in USD million) (during March 2019)
Credit	Index	1,787	64,795	395	17,263
	Single name: Corporate	4,030	31,043	154	3,037
	Single name: Sovereign	4,783	77,692	332	10,669
	Others	1,938	40,240	218	4,486
Foreign Exchange	Forwards and swaps	265,187	5,713,935	237,042	8,272,251
	NDF	231,620	1,745,568	190,067	1,245,767
	Spot	2,865	121,950	23,555	1,033,009
	Options	124,769	2,037,597	67,843	683,954
	Others	163,460	253,280	38,535	119,833
Interest Rate	Cross Currency Swap	39,130	1,853,310	1,611	137,665
	FRA	5,003	854,987	1,494	361,784
	Interest Rate Swap	309,263	16,747,012	32,188	3,227,304
	Options	13,447	820,355	1,178	88,097
	Others	9,964	202,997	899	22,665

Table 2: Currency breakdown by asset class

(as at end-March 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	642	16,684	174	7,240
	USD	11,044	187,177	815	26,963
	Other Currencies	852	9,909	110	1,253
Foreign Exchange	USDAUD	45,224	717,222	33,791	1,332,780
	USDCNY	62,464	1,456,481	27,917	734,946
	USDEUR	65,488	578,550	39,855	1,357,077
	USDGBP	36,480	376,922	23,856	785,200
	USDHKD	18,712	734,395	13,520	637,971
	USDINR	91,459	729,731	69,516	480,425
	USDJPY	74,764	2,090,727	42,223	2,459,167
	USDKRW	52,244	529,315	44,231	330,442
	USDSGD	41,411	665,027	30,267	1,134,274
	USDTWD	34,909	449,194	26,395	278,778
	Other Currency Pairs	264,746	1,544,767	205,471	1,823,751
Interest Rate (Cross Currency Swap)	USDAUD	6,415	470,594	316	43,839
	USDCNY	2,736	48,404	88	1,949
	USDEUR	2,116	122,078	64	3,642
	USDGBP	510	48,495	26	2,189
	USDHKD	2,717	79,953	95	5,735
	USDINR	3,291	37,021	172	3,135
	USDJPY	6,240	602,802	325	43,836
	USDKRW	901	24,980	31	640
	USDNZD	819	68,898	143	21,220
	USDSGD	8,138	234,911	171	6,128
	Other Currency Pairs	5,247	115,173	180	5,352
Interest Rate (excluding Cross Currency Swap)	AUD	32,402	3,791,762	3,880	1,411,621
	HKD	11,944	479,260	1,839	99,688
	INR	28,170	1,191,203	2,533	146,758
	JPY	32,873	3,663,425	2,586	379,364
	KRW	34,856	1,378,006	3,933	216,627
	MYR	9,140	164,581	450	13,390
	NZD	8,650	622,265	733	107,169
	SGD	69,956	2,368,331	8,404	343,580
	THB	20,962	662,139	2,322	80,204
	USD	61,097	3,279,091	6,369	758,122
	Other Currencies	27,627	1,025,289	2,710	143,325