

**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 (as at end-May 2019)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-May 2019)</b>	<b>Total Number of New Transactions (during May 2019)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during May 2019)</b>
<b>Credit</b>	Index	1,944	62,613	212	8,709
	Single name: Corporate	3,938	30,707	144	1,178
	Single name: Sovereign	4,809	77,684	288	3,970
	Others	1,946	39,804	308	6,673
<b>Foreign Exchange</b>	Forwards and swaps	303,066	5,854,936	273,760	8,334,153
	NDF	275,721	1,950,244	209,118	1,300,266
	Spot	3,415	158,922	26,964	1,117,412
	Options	124,884	2,186,217	66,932	950,891
	Others	154,105	251,717	39,326	87,437
<b>Interest Rate</b>	Cross Currency Swap	40,297	1,983,102	1,652	178,652
	FRA	5,195	941,951	1,428	351,970
	Interest Rate Swap	325,638	18,233,287	26,989	3,336,029
	Options	13,559	824,315	695	54,564
	Others	9,844	190,206	787	17,033

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

(as at end-May 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	713	15,612	81	2,681
	USD	11,115	185,746	805	17,259
	Other Currencies	809	9,450	66	591
Foreign Exchange	USDAUD	47,481	748,804	37,088	1,236,644
	USDCNY	70,054	1,582,752	37,872	968,836
	USDEUR	68,181	599,866	39,546	1,523,517
	USDGBP	32,320	339,486	23,163	774,580
	USDHKD	21,457	785,425	14,541	630,273
	USDINR	93,665	740,863	65,096	451,814
	USDJPY	80,831	2,064,751	48,186	2,445,330
	USDKRW	74,075	673,850	56,234	412,970
	USDSGD	45,268	713,033	36,076	1,184,387
	USDTWD	46,777	516,188	35,938	346,674
	Other Currency Pairs	281,082	1,637,019	222,360	1,815,133
Interest Rate (Cross Currency Swap)	USDAUD	6,787	541,281	383	84,716
	USDCNY	2,767	48,402	125	2,469
	USDEUR	2,148	122,948	52	2,822
	USDGBP	519	57,443	16	8,553
	USDHKD	2,756	82,053	68	1,961
	USDINR	3,346	37,696	99	1,019
	USDJPY	6,507	633,061	341	42,163
	USDKRW	910	24,879	24	1,005
	USDNZD	932	79,264	99	15,158
	USDSGD	8,215	237,275	254	11,829
	Other Currency Pairs	5,410	118,801	191	6,956
Interest Rate (excluding Cross Currency Swap)	AUD	35,465	4,444,574	3,885	1,600,106
	HKD	13,121	502,730	1,211	54,191
	INR	30,260	1,238,275	2,385	136,940
	JPY	33,889	4,025,399	2,948	570,712
	KRW	33,651	1,425,602	2,408	178,481
	MYR	6,476	122,491	415	14,894
	NZD	9,913	831,092	861	184,813
	SGD	75,193	2,562,690	5,552	260,185
	THB	22,459	698,485	1,756	54,561
	USD	64,232	3,328,615	5,658	559,854
	Other Currencies	29,577	1,009,806	2,820	144,859