

**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-February 2020)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-February 2020)</b>	<b>Total Number of New Transactions (during February 2020)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during February 2020)</b>
<b>Credit</b>	Index	2,560	85,154	811	22,856
	Single name: Corporate	5,830	45,386	989	5,297
	Single name: Sovereign	5,859	106,491	942	12,448
	Others	2,998	41,739	633	11,282
<b>Foreign Exchange</b>	Forwards and swaps	411,632	5,696,282	355,684	8,558,408
	NDF	263,275	1,966,230	211,793	1,307,506
	Spot	4,820	152,085	47,927	1,232,785
	Options	122,812	1,971,451	61,534	782,881
	Others	125,438	453,199	44,286	161,773
<b>Interest Rate</b>	Cross Currency Swap	43,204	2,213,259	1,707	151,550
	FRA	2,299	304,840	914	188,381
	Interest Rate Swap	337,183	17,939,277	46,853	5,259,277
	Options	12,981	729,934	602	54,850
	Others	10,686	264,462	1,339	30,537

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

(as at end-February 2020)

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	879	23,026	200	4,990
	USD	14,636	237,884	2,766	43,539
	Other Currencies	1,732	17,859	409	3,354
Foreign Exchange	USDAUD	42,111	817,854	34,211	1,027,891
	USDCNY	74,461	1,269,633	44,510	782,131
	USDEUR	84,081	675,679	54,976	1,446,612
	USDGBP	38,437	281,823	32,671	722,182
	USDHKD	21,373	641,614	17,989	821,033
	USDINR	80,161	676,632	63,303	416,708
	USDJPY	75,724	1,768,192	55,273	2,503,387
	USDKRW	73,555	638,958	61,380	395,510
	USDSGD	52,428	829,182	47,058	1,389,739
	USDTWD	48,975	505,230	36,283	321,727
	Other Currency Pairs	336,671	2,134,449	273,570	2,216,435
Interest Rate (Cross Currency Swap)	USDAUD	7,626	770,118	356	70,292
	USDCNY	2,974	51,805	145	2,573
	USDEUR	2,540	137,631	101	8,274
	USDGBP	478	44,989	5	297
	USDHKD	2,908	83,085	42	1,505
	USDINR	3,547	39,019	120	1,561
	USDJPY	6,388	558,672	320	34,356
	USDKRW	1,098	31,010	29	929
	USDNZD	1,335	122,607	123	13,467
	USDSGD	8,583	257,644	223	13,534
	Other Currency Pairs	5,727	116,679	243	4,761
Interest Rate (excluding Cross Currency Swap)	AUD	36,884	4,820,141	4,781	2,395,212
	HKD	12,984	466,894	1,215	55,695
	INR	24,524	908,265	4,606	156,187
	JPY	32,715	2,561,536	1,856	112,209
	KRW	40,481	1,703,591	7,335	339,542
	MYR	7,398	162,129	814	20,309
	NZD	12,316	1,268,950	2,024	416,719
	SGD	67,075	2,175,776	10,937	369,224
	THB	20,842	599,025	2,675	70,338
	USD	71,540	3,349,084	7,291	1,228,128
	Other Currencies	36,390	1,223,124	6,174	369,482