

**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-March 2020)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-March 2020)</b>	<b>Total Number of New Transactions (during March 2020)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during March 2020)</b>
<b>Credit</b>	Index	2,828	85,809	1,533	49,521
	Single name: Corporate	6,716	51,815	1,150	9,540
	Single name: Sovereign	6,457	118,005	1,885	37,973
	Others	2,711	39,944	351	5,010
<b>Foreign Exchange</b>	Forwards and swaps	463,327	6,176,569	443,096	9,459,271
	NDF	301,098	2,088,861	253,993	1,591,303
	Spot	7,289	206,422	60,994	1,515,023
	Options	132,808	2,103,802	69,167	757,595
	Others	105,126	434,442	49,071	121,772
<b>Interest Rate</b>	Cross Currency Swap	43,866	2,229,919	2,700	213,550
	FRA	3,253	514,090	2,541	559,816
	Interest Rate Swap	355,534	17,117,495	60,552	3,997,720
	Options	12,898	682,765	633	37,858
	Others	10,822	290,918	1,434	73,156

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

(as at end-March 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	941	23,639	354	13,304
	USD	16,133	254,649	4,233	85,873
	Other Currencies	1,638	17,284	332	2,866
Foreign Exchange	USDAUD	47,969	862,723	49,490	1,099,083
	USDCNY	76,108	1,284,636	56,614	916,275
	USDEUR	90,348	853,396	67,489	1,803,922
	USDGBP	41,796	303,803	39,088	651,002
	USDHKD	22,230	678,978	20,629	864,517
	USDINR	104,980	791,122	85,763	594,191
	USDJPY	84,043	2,015,758	73,931	3,043,970
	USDKRW	83,390	648,435	73,700	445,207
	USDSGD	56,902	961,008	52,573	1,508,501
	USDTWD	48,746	523,844	38,562	347,834
	Other Currency Pairs	353,136	2,086,394	318,482	2,170,461
Interest Rate (Cross Currency Swap)	USDAUD	7,635	743,654	363	44,783
	USDCNY	2,996	51,921	130	3,220
	USDEUR	2,683	148,429	205	16,610
	USDGBP	469	41,726	20	584
	USDHKD	2,997	87,189	123	5,998
	USDINR	3,483	37,999	112	1,906
	USDJPY	6,700	595,106	667	96,616
	USDKRW	1,180	32,675	369	12,780
	USDNZD	1,330	113,755	129	9,842
	USDSGD	8,656	260,262	362	15,649
	Other Currency Pairs	5,737	117,202	220	5,562
Interest Rate (excluding Cross Currency Swap)	AUD	37,975	4,038,789	6,873	1,400,364
	HKD	11,857	423,717	2,807	105,325
	INR	26,135	898,781	5,047	137,913
	JPY	33,448	2,405,576	2,960	190,539
	KRW	42,154	1,752,363	6,386	283,571
	MYR	7,843	172,454	813	19,994
	NZD	13,342	1,245,403	2,788	370,720
	SGD	70,569	2,233,951	12,142	377,282
	THB	22,296	580,563	3,293	85,336
	USD	77,554	3,663,344	13,202	1,345,486
	Other Currencies	39,334	1,190,329	8,849	352,021