

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-May 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-May 2020)	Total Number of New Transactions (during May 2020)	Aggregate Notional Value of New Transactions (in USD million) (during May 2020)
Credit	Index	3,307	98,256	470	17,802
	Single name: Corporate	9,061	57,503	1,975	7,204
	Single name: Sovereign	6,546	120,901	787	21,771
	Others	2,878	40,004	443	3,707
Foreign Exchange	Forwards and swaps	397,985	5,196,100	314,769	7,253,020
	NDF	205,067	1,709,700	143,955	905,424
	Spot	4,408	110,095	45,723	1,112,288
	Options	124,868	1,855,610	54,228	553,544
	Others	105,316	404,230	23,376	66,524
Interest Rate	Cross Currency Swap	44,022	2,108,270	1,399	77,568
	FRA	3,352	453,138	1,543	239,588
	Interest Rate Swap	367,808	16,090,300	32,908	1,560,954
	Options	12,414	651,792	653	54,855
	Others	11,287	299,455	873	22,018

Table 2: Currency breakdown by asset class

(as at end-May 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	1,207	42,629	128	1,773
	USD	18,899	254,920	3,231	45,837
	Other Currencies	1,686	19,114	316	2,874
Foreign Exchange	USDAUD	47,030	647,053	36,659	814,889
	USDCNY	75,529	1,168,056	43,912	775,711
	USDEUR	76,056	713,409	48,591	1,559,868
	USDGBP	35,038	218,755	25,469	571,134
	USDHKD	22,320	615,121	18,270	712,915
	USDINR	66,456	608,287	46,472	288,477
	USDJPY	69,915	1,673,264	40,564	1,904,885
	USDKRW	51,145	542,648	33,196	233,274
	USDSGD	50,799	822,336	35,689	1,188,728
	USDTWD	44,931	477,505	32,266	259,350
	Other Currency Pairs	298,425	1,789,298	220,963	1,581,569
Interest Rate (Cross Currency Swap)	USDAUD	7,404	616,966	167	15,478
	USDCNY	2,909	48,763	60	935
	USDEUR	2,755	148,240	63	2,879
	USDGBP	465	36,952	11	598
	USDHKD	3,029	85,606	77	2,575
	USDINR	3,505	38,481	129	2,791
	USDJPY	6,899	602,216	258	25,722
	USDKRW	1,162	32,704	17	477
	USDNZD	1,305	110,657	106	11,443
	USDSGD	8,911	270,065	338	11,229
	Other Currency Pairs	5,678	117,624	173	3,441
Interest Rate (excluding Cross Currency Swap)	AUD	38,647	3,423,113	4,014	331,029
	HKD	12,644	428,348	1,280	42,351
	INR	26,373	880,485	2,464	77,603
	JPY	33,870	2,330,249	1,181	108,720
	KRW	39,470	1,612,728	2,749	144,423
	MYR	8,537	189,518	770	19,949
	NZD	14,177	1,218,276	1,796	166,907
	SGD	75,585	2,370,201	7,431	253,763
	THB	24,597	628,230	2,343	61,408
	USD	79,917	3,138,103	6,482	420,325
	Other Currencies	41,044	1,275,477	5,429	248,875