

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-April 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-April 2019)	Total Number of New Transactions (during April 2019)	Aggregate Notional Value of New Transactions (in USD million) (during April 2019)
Credit	Index	1,858	63,377	194	4,879
	Single name: Corporate	4,103	31,236	146	1,251
	Single name: Sovereign	4,787	75,993	107	2,311
	Others	1,934	35,804	145	1,515
Foreign Exchange	Forwards and swaps	273,023	5,557,182	250,882	8,510,677
	NDF	230,073	1,651,337	179,204	1,117,466
	Spot	3,458	131,782	24,806	1,032,279
	Options	121,022	1,934,564	64,979	654,781
	Others	152,933	245,996	32,402	81,883
Interest Rate	Cross Currency Swap	39,674	1,911,459	1,407	132,245
	FRA	5,461	1,039,451	1,621	392,964
	Interest Rate Swap	314,878	17,604,648	25,704	2,978,683
	Options	13,628	814,514	877	48,612
	Others	9,827	197,209	769	14,611

Table 2: Currency breakdown by asset class

(as at end-April 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	683	14,033	89	1,328
	USD	11,145	182,715	440	8,221
	Other Currencies	854	9,662	63	407
Foreign Exchange	USDAUD	46,300	706,164	34,685	1,215,342
	USDCNY	62,141	1,351,934	27,161	644,240
	USDEUR	65,562	614,876	38,269	1,322,082
	USDGBP	33,146	389,153	21,260	867,581
	USDHKD	19,719	755,698	14,029	666,624
	USDINR	87,016	669,617	62,456	422,142
	USDJPY	70,313	1,846,423	40,764	2,586,689
	USDKRW	60,109	569,116	49,886	349,769
	USDSGD	45,140	721,800	33,266	1,299,653
	USDTWD	33,583	395,130	24,048	239,119
	Other Currency Pairs	257,480	1,500,953	206,449	1,783,844
Interest Rate (Cross Currency Swap)	USDAUD	6,571	484,828	274	35,748
	USDCNY	2,777	48,850	129	2,403
	USDEUR	2,140	123,526	72	4,970
	USDGBP	511	50,142	18	3,026
	USDHKD	2,746	81,678	64	2,913
	USDINR	3,318	37,908	92	1,653
	USDJPY	6,394	640,021	306	63,902
	USDKRW	895	24,144	20	312
	USDNZD	869	70,700	76	4,788
	USDSGD	8,166	234,887	213	8,932
	Other Currency Pairs	5,287	114,776	143	3,598
Interest Rate (excluding Cross Currency Swap)	AUD	35,258	4,336,891	4,233	1,425,011
	HKD	12,441	490,639	957	49,924
	INR	28,686	1,191,698	2,358	119,021
	JPY	33,244	3,791,877	3,082	491,393
	KRW	34,506	1,399,193	2,767	154,571
	MYR	6,331	114,311	331	9,431
	NZD	9,363	755,608	1,003	204,536
	SGD	71,140	2,424,348	4,998	240,942
	THB	21,635	680,273	1,543	50,509
	USD	62,632	3,464,504	5,279	574,954
	Other Currencies	28,558	1,006,480	2,420	114,578