

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 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-April 2020)	Total Number of New Transactions (during April 2020)	Aggregate Notional Value of New Transactions (in USD million) (during April 2020)
Credit	Index	2,949	84,497	720	25,119
	Single name: Corporate	7,555	54,128	1,584	7,426
	Single name: Sovereign	6,628	121,500	888	28,987
	Others	2,815	40,856	412	15,279
Foreign Exchange	Forwards and swaps	426,777	5,785,750	323,711	8,111,282
	NDF	221,549	1,812,970	154,258	1,009,612
	Spot	6,635	161,489	47,426	1,195,123
	Options	126,166	1,898,740	52,740	522,821
	Others	105,794	415,036	29,244	62,849
Interest Rate	Cross Currency Swap	44,230	2,204,640	1,565	99,471
	FRA	3,424	458,638	1,792	301,150
	Interest Rate Swap	362,712	16,402,900	35,321	1,813,860
	Options	12,749	674,393	534	30,586
	Others	11,172	292,363	1,086	34,482

Table 2: Currency breakdown by asset class

(as at end-April 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	969	28,787	96	11,081
	USD	17,397	253,738	3,202	61,649
	Other Currencies	1,581	18,456	306	4,082
Foreign Exchange	USDAUD	49,186	722,333	36,980	792,892
	USDCNY	71,053	1,128,845	35,117	669,545
	USDEUR	81,417	816,655	47,199	1,635,073
	USDGBP	38,381	301,424	26,912	687,598
	USDHKD	20,580	596,147	15,909	667,701
	USDINR	78,082	687,295	49,524	344,454
	USDJPY	76,263	1,891,087	47,150	2,439,882
	USDKRW	54,741	548,908	41,629	297,680
	USDSGD	55,899	957,530	43,863	1,460,833
	USDTWD	40,356	484,419	25,533	235,488
	Other Currency Pairs	320,963	1,939,342	237,563	1,670,543
Interest Rate (Cross Currency Swap)	USDAUD	7,670	698,789	257	21,957
	USDCNY	2,955	50,815	73	913
	USDEUR	2,714	149,986	87	4,127
	USDGBP	467	40,281	9	756
	USDHKD	3,001	85,999	41	1,215
	USDINR	3,455	38,922	31	401
	USDJPY	6,827	602,678	328	35,894
	USDKRW	1,199	33,361	24	734
	USDNZD	1,362	112,992	144	7,180
	USDSGD	8,895	272,835	461	22,547
	Other Currency Pairs	5,685	117,984	110	3,747
Interest Rate (excluding Cross Currency Swap)	AUD	37,965	3,640,618	5,016	378,282
	HKD	12,327	431,681	1,121	44,794
	INR	26,177	893,919	2,313	106,693
	JPY	33,848	2,367,376	1,741	139,532
	KRW	39,355	1,628,042	2,937	159,026
	MYR	8,261	184,950	684	19,890
	NZD	13,896	1,265,257	1,607	162,375
	SGD	75,101	2,398,677	8,534	349,186
	THB	23,598	602,673	2,686	67,139
	USD	78,916	3,208,254	8,020	578,836
	Other Currencies	40,613	1,206,848	4,029	171,642