

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 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-April 2018)	Total Number of New Transactions (during April 2018)	Aggregate Notional Value of New Transactions (in USD million) (during April 2018)
Credit	Index	1,991	56,993	126	3,166
	Single name: Corporate	4,340	31,310	165	1,198
	Single name: Sovereign	5,888	84,746	116	2,004
	Others	964	35,418	99	3,112
Foreign Exchange	Forwards and swaps	216,088	4,988,347	229,782	8,907,488
	NDF	201,950	1,567,133	158,792	1,088,661
	Spot	5,816	131,150	24,295	864,149
	Options	117,285	1,958,743	59,973	668,070
	Others	165,857	282,716	42,428	66,759
Interest Rate	Cross Currency Swap	33,272	1,469,906	1,237	88,404
	FRA	3,409	502,099	567	178,952
	Interest Rate Swap	261,106	15,434,761	20,443	2,038,683
	Options	9,883	747,094	834	111,170
	Others	8,772	273,323	1,015	21,309

Table 2: Currency breakdown by asset class

(as at end-April 2018)

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	770	18,053	31	681
	USD	11,912	180,938	425	7,914
	Other Currencies	501	9,476	50	885
Foreign Exchange	USDAUD	52,767	563,200	35,025	1,130,178
	USDCNY	60,793	1,088,770	27,556	574,242
	USDEUR	47,079	861,074	34,330	1,675,942
	USDGBP	27,523	541,981	24,594	1,111,867
	USDHKD	19,419	644,350	11,594	541,797
	USDINR	56,937	457,899	47,262	329,319
	USDJPY	72,002	1,555,519	45,126	2,737,954
	USDKRW	66,174	572,090	49,836	337,694
	USDSGD	43,840	666,333	35,265	1,055,742
	USDTWD	38,598	414,023	29,735	274,701
	Other Currency Pairs	221,864	1,562,851	174,947	1,825,692
Interest Rate (Cross Currency Swap)	USDAUD	5,627	400,261	294	32,136
	USDCNY	2,953	58,250	123	2,568
	USDEUR	1,792	108,371	58	3,950
	USDGBP	354	57,168	10	4,491
	USDHKD	2,268	62,661	93	3,970
	USDINR	2,694	31,234	77	1,266
	USDJPY	3,937	377,772	122	26,622
	USDKRW	1,028	27,498	13	276
	USDNZD	571	39,689	31	2,106
	USDSGD	7,131	209,443	164	5,960
	Other Currency Pairs	4,917	97,558	252	5,059
Interest Rate (excluding Cross Currency Swap)	AUD	25,715	2,946,910	2,224	420,598
	HKD	10,074	351,071	1,052	62,709
	INR	15,961	696,463	1,646	95,268
	JPY	31,470	4,278,062	3,156	648,278
	KRW	30,200	1,328,741	1,864	135,454
	MYR	10,752	219,947	113	2,957
	NZD	6,234	366,334	412	27,859
	SGD	62,561	2,225,819	5,294	256,143
	THB	16,335	556,892	1,198	54,049
	USD	51,771	2,923,527	4,211	470,528
	Other Currencies	22,097	1,063,510	1,689	176,269