

**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<br/>(as at end-May 2018)</b> | <b>Aggregate Gross Notional<br/>Value of Open Positions<br/>(in USD million)<br/>(as at end-May 2018)</b> | <b>Total Number of New<br/>Transactions<br/>(during May 2018)</b> | <b>Aggregate Notional Value of<br/>New Transactions<br/>(in USD million)<br/>(during May 2018)</b> |
|-------------------------|------------------------|--|---|---|--|
| <b>Credit</b>           | Index                  | 1,805  | 58,341  | 121   | 9,656  |
|                         | Single name: Corporate | 4,336  | 31,572  | 280   | 1,886  |
|                         | Single name: Sovereign | 5,542  | 83,362  | 670   | 11,969   |
|                         | Others                 | 1,003  | 22,128  | 152   | 2,992  |
| <b>Foreign Exchange</b> | Forwards and swaps     | 233,106  | 5,290,261   | 243,737   | 8,586,887  |
|                         | NDF                    | 240,326  | 1,748,268   | 191,641   | 1,244,312  |
|                         | Spot                   | 5,767  | 122,017   | 26,309  | 993,225  |
|                         | Options                | 120,988  | 2,138,872   | 63,796  | 879,218  |
|                         | Others                 | 174,969  | 331,789   | 53,793  | 165,877  |
| <b>Interest Rate</b>    | Cross Currency Swap    | 35,336   | 1,617,184   | 1,564   | 139,142  |
|                         | FRA                    | 4,381  | 740,256   | 1,553   | 348,557  |
|                         | Interest Rate Swap     | 266,324  | 14,910,262  | 24,658  | 2,743,279  |
|                         | Options                | 14,785   | 1,191,090   | 1,482   | 365,188  |
|                         | Others                 | 7,802  | 279,520   | 1,005   | 26,221   |

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

(as at end-May 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                      | 662                      | 15,000  | 92                         | 1,817   |
|   | USD                      | 11,496                   | 171,067   | 1,077                      | 24,170  |
|   | Other Currencies         | 528                      | 9,337   | 54                         | 516   |
| Foreign Exchange                              | USDAUD                   | 52,769                   | 555,414   | 36,591                     | 1,057,307   |
|   | USDCNY                   | 63,560                   | 1,161,703   | 32,212                     | 736,959   |
|   | USDEUR                   | 52,363                   | 940,046   | 44,705                     | 1,668,777   |
|   | USDGBP                   | 28,388                   | 534,808   | 22,552                     | 1,153,101   |
|   | USDHKD                   | 19,938                   | 681,789   | 12,693                     | 617,474   |
|   | USDINR                   | 78,162                   | 560,865   | 60,102                     | 404,582   |
|   | USDJPY                   | 76,335                   | 1,728,442   | 44,867                     | 2,499,493   |
|   | USDKRW                   | 63,387                   | 581,775   | 48,369                     | 327,246   |
|   | USDSGD                   | 48,340                   | 684,612   | 42,575                     | 1,103,533   |
|   | USDTWD                   | 45,031                   | 454,830   | 36,717                     | 325,000   |
|   | Other Currency Pairs     | 246,883                  | 1,746,924   | 197,893                    | 1,976,046   |
| Interest Rate (Cross Currency Swap)           | USDAUD                   | 5,589                    | 402,545   | 212                        | 23,802  |
|   | USDCNY                   | 3,012                    | 59,925  | 189                        | 4,658   |
|   | USDEUR                   | 1,923                    | 119,435   | 173                        | 15,723  |
|   | USDGBP                   | 548                      | 75,243  | 149                        | 17,755  |
|   | USDHKD                   | 2,279                    | 62,665  | 88                         | 3,341   |
|   | USDINR                   | 2,694                    | 31,175  | 39                         | 320   |
|   | USDJPY                   | 5,604                    | 490,777   | 254                        | 55,739  |
|   | USDKRW                   | 1,023                    | 27,294  | 11                         | 196   |
|   | USDNZD                   | 572                      | 40,594  | 26                         | 2,507   |
|   | USDSGD                   | 7,189                    | 206,589   | 265                        | 7,543   |
| Other Currency Pairs                          | 4,903                    | 100,941                  | 158   | 7,558                      |   |
| Interest Rate (excluding Cross Currency Swap) | AUD                      | 24,510                   | 2,557,167   | 3,079                      | 602,591   |
|   | HKD                      | 10,974                   | 398,394   | 1,288                      | 71,704  |
|   | INR                      | 16,660                   | 761,859   | 2,222                      | 148,729   |
|   | JPY                      | 34,939                   | 4,091,886   | 3,239                      | 853,338   |
|   | KRW                      | 30,937                   | 1,383,347   | 1,877                      | 180,186   |
|   | MYR                      | 10,768                   | 217,474   | 316                        | 7,723   |
|   | NZD                      | 6,378                    | 352,643   | 570                        | 32,690  |
|   | SGD                      | 64,284                   | 2,279,271   | 5,522                      | 253,614   |
|   | THB                      | 16,946                   | 570,214   | 1,255                      | 43,353  |
|   | USD                      | 54,008                   | 3,227,574   | 6,332                      | 741,010   |
|   | Other Currencies         | 22,888                   | 1,281,297   | 2,998                      | 548,306   |