

**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 (as at end-December 2017)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-December 2017)</b>	<b>Total Number of New Transactions (during December 2017)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during December 2017)</b>
<b>Credit</b>	Index	2,039	56,627	47	790
	Single name: Corporate	3,704	27,269	109	863
	Single name: Sovereign	6,356	83,194	116	2,948
	Others	937	41,027	81	2,352
<b>Foreign Exchange</b>	Forwards and swaps	190,882	4,132,038	157,795	5,817,838
	NDF	160,273	1,351,513	111,929	823,997
	Spot	6,421	115,698	22,017	812,769
	Options	100,805	1,733,729	43,142	477,556
	Others	168,001	777,327	22,802	38,967
<b>Interest Rate</b>	Cross Currency Swap	31,121	1,442,057	924	74,145
	FRA	3,126	301,578	502	59,743
	Interest Rate Swap	242,755	13,732,060	22,519	1,969,478
	Options	8,354	582,372	734	114,249
	Others	8,069	265,508	749	18,995

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

(as at end-December 2017)

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	694	16,388	23	317
	USD	11,751	182,341	316	6,160
	Other Currencies	591	9,387	14	477
Foreign Exchange	USDAUD	47,252	419,008	25,021	901,293
	USDCNY	61,733	1,161,419	24,317	591,377
	USDEUR	53,432	653,887	26,726	1,108,241
	USDGBP	23,832	303,316	13,973	483,982
	USDHKD	17,994	553,105	8,964	506,901
	USDINR	54,974	411,168	34,034	241,710
	USDJPY	64,563	1,329,240	31,110	1,534,878
	USDKRW	47,740	557,496	34,449	308,329
	USDSGD	41,073	643,944	27,469	937,077
	USDTWD	27,649	336,564	19,708	188,592
	Other Currency Pairs	186,140	1,741,158	111,914	1,168,748
Interest Rate (Cross Currency Swap)	USDAUD	5,042	375,023	175	20,392
	USDCNY	3,041	59,505	94	2,310
	USDEUR	1,641	101,845	50	4,539
	USDGBP	342	72,810	11	816
	USDHKD	1,938	53,310	125	6,679
	USDINR	2,357	28,084	43	654
	USDJPY	3,999	396,616	112	28,957
	USDKRW	1,124	28,969	39	964
	USDNZD	502	32,870	8	75
	USDSGD	6,925	212,308	149	6,205
	Other Currency Pairs	4,210	80,718	118	2,554
Interest Rate (excluding Cross Currency Swap)	AUD	23,289	2,551,642	2,464	540,775
	HKD	9,435	295,839	2,908	115,486
	INR	14,183	615,776	1,209	81,006
	JPY	30,684	4,077,208	1,312	220,410
	KRW	31,618	1,277,970	1,764	95,812
	MYR	11,981	281,634	165	6,220
	NZD	5,033	287,955	233	23,869
	SGD	54,656	2,003,255	9,154	416,344
	THB	13,780	454,873	976	38,378
	USD	47,904	2,300,605	2,759	514,503
	Other Currencies	19,741	734,761	1,499	103,228