

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-January 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-January 2018)	Total Number of New Transactions (during January 2018)	Aggregate Notional Value of New Transactions (in USD million) (during January 2018)
Credit	Index	2,162	61,087	180	6,479
	Single name: Corporate	3,920	28,373	352	1,981
	Single name: Sovereign	6,478	82,636	210	2,566
	Others	871	41,531	92	4,641
Foreign Exchange	Forwards and swaps	204,274	4,459,378	197,336	7,651,410
	NDF	224,769	1,661,320	191,355	1,212,756
	Spot	7,022	162,225	26,068	965,431
	Options	114,860	2,070,529	66,338	989,276
	Others	144,901	1,212,809	57,635	1,118,263
Interest Rate	Cross Currency Swap	31,324	1,462,412	1,861	127,629
	FRA	3,158	346,589	691	121,786
	Interest Rate Swap	248,790	14,351,444	25,132	2,128,667
	Options	8,478	654,523	838	132,240
	Others	8,442	277,506	1,282	30,500

Table 2: Currency breakdown by asset class

(as at end-January 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	688	16,386	43	665
	USD	12,209	187,733	765	14,383
	Other Currencies	534	9,508	26	619
Foreign Exchange	USDAUD	45,905	464,277	33,108	1,209,683
	USDCNY	65,186	1,252,126	34,775	857,098
	USDEUR	44,774	797,291	41,802	1,467,472
	USDGBP	22,039	299,961	21,468	591,384
	USDHKD	17,978	564,181	10,754	545,103
	USDINR	71,890	488,286	57,123	334,819
	USDJPY	71,375	1,559,291	48,241	2,382,827
	USDKRW	67,544	698,025	58,636	444,851
	USDSGD	41,471	669,579	37,377	1,283,572
	USDTWD	43,191	438,265	36,608	319,764
	Other Currency Pairs	204,473	2,334,977	158,840	2,500,563
Interest Rate (Cross Currency Swap)	USDAUD	5,174	386,850	301	39,459
	USDCNY	2,956	58,055	139	3,330
	USDEUR	1,669	108,540	98	13,492
	USDGBP	334	64,315	13	948
	USDHKD	1,921	54,095	225	6,366
	USDINR	2,418	28,232	159	1,607
	USDJPY	4,049	410,205	222	41,427
	USDKRW	1,044	27,335	39	839
	USDNZD	533	34,159	60	4,553
	USDSGD	6,774	206,190	256	9,463
	Other Currency Pairs	4,452	84,434	349	6,145
Interest Rate (excluding Cross Currency Swap)	AUD	23,855	2,766,302	2,758	667,042
	HKD	9,899	317,226	1,508	60,468
	INR	13,173	624,630	1,955	121,494
	JPY	30,932	4,068,143	2,130	334,614
	KRW	31,964	1,331,218	2,194	153,568
	MYR	11,208	258,075	222	7,782
	NZD	5,601	333,864	438	48,121
	SGD	58,027	2,104,697	7,756	343,595
	THB	14,406	487,817	1,509	70,405
	USD	49,353	2,525,003	4,976	425,629
	Other Currencies	20,450	813,085	2,496	180,281