

**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-June 2018)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-June 2018)</b>	<b>Total Number of New Transactions (during June 2018)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during June 2018)</b>
<b>Credit</b>	Index	1,676	56,603	171	6,651
	Single name: Corporate	3,830	28,401	183	1,387
	Single name: Sovereign	4,938	75,519	195	6,215
	Others	1,045	23,167	94	2,155
<b>Foreign Exchange</b>	Forwards and swaps	232,288	5,111,747	236,729	8,304,362
	NDF	242,833	1,683,697	181,491	1,147,507
	Spot	4,508	129,736	25,667	907,893
	Options	124,465	2,193,078	64,530	805,992
	Others	180,139	384,410	43,572	129,681
<b>Interest Rate</b>	Cross Currency Swap	35,392	1,596,609	1,375	138,868
	FRA	4,421	662,212	1,525	268,448
	Interest Rate Swap	261,674	14,695,730	22,962	2,291,288
	Options	14,648	1,124,893	867	589,603
	Others	9,207	298,116	963	29,615

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

(as at end-June 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	593	13,283	35	1,909
	USD	10,374	160,900	565	14,005
	Other Currencies	522	9,507	43	493
Foreign Exchange	USDAUD	51,465	534,375	34,719	1,054,399
	USDCNY	65,682	1,261,796	33,460	756,507
	USDEUR	53,034	855,828	37,283	1,627,742
	USDGBP	29,184	491,443	19,859	938,834
	USDHKD	20,077	668,358	12,467	559,571
	USDINR	84,155	551,205	58,230	343,799
	USDJPY	75,482	1,731,022	40,200	2,601,832
	USDKRW	68,383	618,600	53,796	414,545
	USDSGD	45,141	627,000	35,582	964,798
	USDTWD	44,458	431,617	34,123	285,681
	Other Currency Pairs	247,172	1,731,423	192,270	1,747,725
Interest Rate (Cross Currency Swap)	USDAUD	5,713	417,026	300	48,526
	USDCNY	3,013	59,160	84	1,591
	USDEUR	1,897	116,549	103	10,807
	USDGBP	501	57,739	73	9,656
	USDHKD	2,375	68,284	99	6,207
	USDINR	2,737	31,577	71	594
	USDJPY	5,539	470,489	207	39,278
	USDKRW	1,036	27,195	38	1,109
	USDNZD	574	39,778	36	5,206
	USDSGD	7,216	206,222	170	7,132
Other Currency Pairs	4,791	102,591	194	8,762	
Interest Rate (excluding Cross Currency Swap)	AUD	25,530	2,699,837	3,106	697,392
	HKD	11,463	420,229	1,118	49,886
	INR	18,332	852,444	2,666	163,684
	JPY	35,468	3,893,945	2,953	1,120,307
	KRW	31,599	1,418,568	1,739	102,128
	MYR	10,665	213,249	302	8,555
	NZD	6,310	350,050	530	39,602
	SGD	55,226	1,940,034	5,488	253,362
	THB	17,177	564,434	1,307	39,795
	USD	54,757	3,275,436	5,035	589,182
Other Currencies	23,423	1,152,726	2,073	115,063	