

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-October 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-October 2018)	Total Number of New Transactions (during October 2018)	Aggregate Notional Value of New Transactions (in USD million) (during October 2018)
Credit	Index	1,639	57,071	117	5,151
	Single name: Corporate	3,910	29,677	107	814
	Single name: Sovereign	4,777	74,688	105	3,921
	Others	1,376	38,118	129	3,580
Foreign Exchange	Forwards and swaps	254,488	5,126,520	266,253	8,081,729
	NDF	259,870	1,835,173	208,805	1,220,070
	Spot	3,691	147,416	27,694	1,075,716
	Options	127,328	2,296,403	62,205	829,412
	Others	178,582	313,519	50,885	110,286
Interest Rate	Cross Currency Swap	37,617	1,777,977	1,326	124,888
	FRA	4,045	627,464	848	243,964
	Interest Rate Swap	289,739	16,138,264	29,545	2,575,753
	Options	13,822	1,037,153	637	40,485
	Others	9,709	214,852	839	25,445

Table 2: Currency breakdown by asset class

(as at end-October 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	554	13,917	44	2,497
	USD	10,518	176,864	325	10,160
	Other Currencies	630	8,773	89	808
Foreign Exchange	USDAUD	45,184	638,098	29,961	1,034,537
	USDCNY	76,459	1,626,522	39,960	950,135
	USDEUR	55,397	722,261	37,414	1,386,152
	USDGBP	36,148	384,995	25,232	917,255
	USDHKD	17,146	568,670	10,888	504,196
	USDINR	92,372	657,365	72,083	431,515
	USDJPY	75,809	1,723,531	47,604	2,567,793
	USDKRW	70,137	617,110	54,462	337,028
	USDSGD	45,808	648,447	38,022	1,125,456
	USDTWD	48,139	500,348	39,293	348,512
	Other Currency Pairs	261,360	1,631,681	220,923	1,714,634
Interest Rate (Cross Currency Swap)	USDAUD	6,088	458,628	218	41,805
	USDCNY	3,077	57,042	77	1,318
	USDEUR	2,044	129,110	89	6,873
	USDGBP	510	61,121	24	3,725
	USDHKD	2,546	72,896	115	4,203
	USDINR	2,941	32,905	60	415
	USDJPY	5,847	552,714	335	48,759
	USDKRW	872	26,018	38	1,060
	USDNZD	602	40,973	13	956
	USDSGD	7,999	233,512	215	9,344
	Other Currency Pairs	5,091	113,058	142	6,430
Interest Rate (excluding Cross Currency Swap)	AUD	28,936	2,769,744	2,980	451,222
	HKD	12,635	460,705	1,409	71,502
	INR	22,025	1,045,211	3,695	208,903
	JPY	35,025	4,162,090	3,516	684,247
	KRW	35,680	1,562,179	3,780	206,422
	MYR	10,450	196,605	255	5,304
	NZD	6,856	436,306	646	85,746
	SGD	66,352	2,308,063	6,658	293,371
	THB	17,218	576,433	1,603	51,314
	USD	56,397	3,323,789	4,755	611,737
	Other Currencies	25,741	1,176,609	2,572	216,242