

**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-November 2018)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-November 2018)</b>	<b>Total Number of New Transactions (during November 2018)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during November 2018)</b>
<b>Credit</b>	Index	1,676	62,289	178	10,983
	Single name: Corporate	3,979	30,050	82	423
	Single name: Sovereign	4,777	74,812	58	1,505
	Others	1,417	37,648	165	10,394
<b>Foreign Exchange</b>	Forwards and swaps	266,259	5,500,993	238,731	7,491,139
	NDF	265,346	1,915,470	199,476	1,201,956
	Spot	3,202	127,690	25,038	916,702
	Options	125,701	2,256,531	62,772	783,211
	Others	177,693	298,772	45,141	95,645
<b>Interest Rate</b>	Cross Currency Swap	37,873	1,796,524	1,380	142,599
	FRA	5,476	810,664	2,613	458,894
	Interest Rate Swap	295,228	16,047,509	27,216	2,164,864
	Options	13,709	1,040,783	748	57,073
	Others	9,609	211,021	849	21,307

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

(as at end-November 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	550	13,649	51	1,593
	USD	10,676	182,225	377	21,219
	Other Currencies	623	8,924	55	493
Foreign Exchange	USDAUD	48,685	658,220	33,537	882,668
	USDCNY	76,360	1,647,197	33,757	834,066
	USDEUR	58,646	718,126	37,715	1,239,131
	USDGBP	38,750	406,479	26,660	688,709
	USDHKD	17,455	622,268	11,737	594,882
	USDINR	94,198	709,818	66,424	412,656
	USDJPY	76,008	1,877,714	40,444	2,547,284
	USDKRW	64,665	612,093	46,767	326,468
	USDSGD	46,818	679,466	33,277	1,034,526
	USDTWD	46,052	497,289	33,719	303,491
	Other Currency Pairs	270,564	1,670,787	207,121	1,624,774
Interest Rate (Cross Currency Swap)	USDAUD	6,204	472,023	212	37,649
	USDCNY	3,052	54,863	83	1,811
	USDEUR	2,066	131,897	66	7,196
	USDGBP	504	63,089	13	5,243
	USDHKD	2,624	76,177	130	5,206
	USDINR	2,942	32,911	58	773
	USDJPY	5,782	544,432	298	61,425
	USDKRW	885	26,524	30	1,100
	USDNZD	633	45,370	46	7,112
	USDSGD	7,984	235,381	225	10,523
	Other Currency Pairs	5,197	113,857	219	4,561
Interest Rate (excluding Cross Currency Swap)	AUD	29,441	2,712,160	4,422	636,565
	HKD	13,295	514,647	1,319	85,479
	INR	23,488	1,087,466	2,324	105,362
	JPY	34,785	4,046,418	2,978	455,013
	KRW	35,116	1,498,038	3,732	186,174
	MYR	9,213	167,219	261	4,732
	NZD	8,136	511,887	1,558	91,549
	SGD	68,664	2,390,842	4,813	200,761
	THB	18,076	600,599	1,865	66,701
	USD	57,450	3,434,430	5,864	721,159
	Other Currencies	26,358	1,146,270	2,290	149,200