

**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-July 2019)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-July 2019)</b>	<b>Total Number of New Transactions (during July 2019)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during July 2019)</b>
<b>Credit</b>	Index	2,039	59,961	184	2,908
	Single name: Corporate	3,926	30,934	171	1,900
	Single name: Sovereign	4,903	77,727	163	2,629
	Others	2,197	36,136	326	2,834
<b>Foreign Exchange</b>	Forwards and swaps	318,340	5,993,862	314,929	9,827,624
	NDF	221,759	1,696,396	166,187	1,111,356
	Spot	6,651	185,616	49,763	1,567,931
	Options	122,216	2,008,318	57,820	648,146
	Others	145,595	256,584	31,541	69,086
<b>Interest Rate</b>	Cross Currency Swap	41,156	2,044,970	1,695	169,045
	FRA	3,972	569,111	1,571	365,480
	Interest Rate Swap	318,574	17,362,700	25,231	2,490,031
	Options	13,227	805,038	592	27,947
	Others	10,088	205,441	1,114	52,533

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

(as at end-July 2019)

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	803	17,879	148	2,616
	USD	11,428	176,797	520	6,346
	Other Currencies	834	10,081	176	1,309
Foreign Exchange	USDAUD	48,301	704,161	37,975	1,315,161
	USDCNY	65,919	1,436,608	37,706	788,975
	USDEUR	69,000	658,644	47,295	1,591,239
	USDGBP	31,459	309,407	29,017	763,652
	USDHKD	23,481	792,917	18,741	750,139
	USDINR	80,607	626,651	55,941	361,241
	USDJPY	81,886	2,210,500	50,205	3,534,193
	USDKRW	54,018	596,481	41,626	360,289
	USDSGD	45,190	733,425	40,169	1,401,539
	USDTWD	36,996	424,943	26,214	248,022
	Other Currency Pairs	277,704	1,647,038	235,351	2,109,692
Interest Rate (Cross Currency Swap)	USDAUD	6,881	578,000	359	60,374
	USDCNY	2,838	50,041	114	3,036
	USDEUR	2,195	121,000	95	5,300
	USDGBP	516	56,398	49	13,769
	USDHKD	2,794	83,353	56	1,845
	USDINR	3,353	37,138	112	1,134
	USDJPY	6,614	641,000	293	39,695
	USDKRW	961	25,766	29	769
	USDNZD	966	87,809	108	25,115
	USDSGD	8,485	246,000	290	12,339
	Other Currency Pairs	5,553	119,548	190	5,669
Interest Rate (excluding Cross Currency Swap)	AUD	36,331	4,500,000	3,903	1,137,256
	HKD	13,234	478,000	911	44,327
	INR	28,591	1,160,000	1,878	97,431
	JPY	31,946	3,400,000	1,039	113,114
	KRW	35,267	1,490,000	2,565	133,727
	MYR	6,872	138,000	452	15,798
	NZD	8,175	670,000	1,141	116,918
	SGD	68,556	2,270,000	6,613	331,349
	THB	22,920	699,000	1,318	36,498
	USD	64,693	3,140,000	6,481	784,626
	Other Currencies	29,276	1,011,561	2,207	124,789