

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-November 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-November 2019)	Total Number of New Transactions (during November 2019)	Aggregate Notional Value of New Transactions (in USD million) (during November 2019)
Credit	Index	2,390	71,754	248	7,845
	Single name: Corporate	4,579	36,360	391	1,600
	Single name: Sovereign	4,878	82,788	231	3,656
	Others	2,313	32,895	430	2,711
Foreign Exchange	Forwards and swaps	394,431	6,516,875	309,811	8,035,718
	NDF	240,308	1,982,230	163,871	1,240,174
	Spot	7,313	229,667	43,958	1,233,874
	Options	114,816	1,857,298	49,449	575,468
	Others	142,958	281,997	25,754	87,594
Interest Rate	Cross Currency Swap	43,298	2,262,757	1,393	115,699
	FRA	3,090	586,046	1,045	326,353
	Interest Rate Swap	336,405	16,195,368	36,304	2,782,999
	Options	13,096	761,861	900	50,798
	Others	10,176	216,040	601	133,246

Table 2: Currency breakdown by asset class

(as at end-November 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	828	20,571	151	1,775
	USD	12,355	192,063	951	12,948
	Other Currencies	977	11,162	198	1,091
Foreign Exchange	USDAUD	48,190	858,809	30,527	1,165,537
	USDCNY	74,099	1,382,028	42,309	796,036
	USDEUR	77,730	829,787	46,117	1,368,169
	USDGBP	40,324	381,665	25,265	749,228
	USDHKD	25,005	739,607	18,178	685,936
	USDINR	79,058	678,413	54,143	425,852
	USDJPY	81,238	2,082,435	44,144	2,079,939
	USDKRW	62,379	626,541	42,069	324,095
	USDSGD	48,959	795,478	35,505	1,257,018
	USDTWD	43,237	494,214	28,092	270,212
	Other Currency Pairs	319,607	1,999,090	226,494	2,050,808
Interest Rate (Cross Currency Swap)	USDAUD	7,425	723,965	255	48,711
	USDCNY	2,889	50,172	147	3,579
	USDEUR	2,482	137,153	97	4,900
	USDGBP	503	51,347	10	1,718
	USDHKD	2,966	85,608	95	5,266
	USDINR	3,403	37,388	77	765
	USDJPY	6,931	663,632	220	29,032
	USDKRW	1,067	30,224	15	488
	USDNZD	1,159	104,950	47	4,416
	USDSGD	8,872	262,804	266	13,066
	Other Currency Pairs	5,601	115,513	164	3,759
Interest Rate (excluding Cross Currency Swap)	AUD	34,332	3,469,660	4,709	1,108,498
	HKD	12,846	479,659	1,294	67,080
	INR	30,412	1,123,652	2,401	82,239
	JPY	32,125	2,870,651	2,440	223,578
	KRW	37,369	1,560,469	5,664	273,686
	MYR	7,459	159,221	588	15,205
	NZD	11,267	818,165	1,885	188,340
	SGD	78,370	2,598,594	6,866	335,536
	THB	19,142	567,128	3,085	72,766
	USD	68,232	3,145,030	5,639	776,383
	Other Currencies	31,213	967,085	4,279	150,083