

**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-October 2017)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-October 2017)</b>	<b>Total Number of New Transactions (during October 2017)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during October 2017)</b>
<b>Credit</b>	Index	2,055	56,354	212	5,216
	Single name: Corporate	3,686	27,067	142	1,188
	Single name: Sovereign	6,390	81,965	222	3,409
	Others	888	37,903	154	22,525
<b>Foreign Exchange</b>	Forwards and swaps	208,910	4,433,371	174,347	6,557,536
	NDF	205,438	1,572,931	137,199	967,227
	Spot	6,735	138,433	21,361	664,036
	Options	121,095	2,289,259	60,639	765,601
	Others	192,259	895,939	46,447	115,412
<b>Interest Rate</b>	Cross Currency Swap	30,474	1,414,484	1,760	102,649
	FRA	3,707	402,665	592	125,440
	Interest Rate Swap	257,519	14,562,470	18,271	1,531,635
	Options	7,756	566,166	761	78,823
	Others	7,596	262,531	1,089	19,379

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

(as at end-October 2017)

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	704	16,716	85	2,046
	USD	11,694	176,463	557	29,776
	Other Currencies	621	10,109	88	516
Foreign Exchange	USDAUD	41,001	401,335	28,107	835,648
	USDCNY	77,635	1,642,636	27,709	639,831
	USDEUR	51,834	689,784	32,027	1,112,874
	USDGBP	26,275	414,880	17,720	684,021
	USDHKD	18,988	578,082	9,227	409,598
	USDINR	71,775	495,265	42,315	305,262
	USDJPY	67,530	1,472,620	35,859	2,084,518
	USDKRW	56,175	599,740	36,840	311,405
	USDSGD	47,196	645,217	34,386	914,232
	USDTWD	36,963	387,047	25,718	218,795
	Other Currency Pairs	239,065	2,003,325	150,085	1,553,628
Interest Rate (Cross Currency Swap)	USDAUD	5,207	374,956	193	31,440
	USDCNY	3,030	58,994	125	2,380
	USDEUR	1,585	94,817	102	5,242
	USDGBP	328	65,130	29	2,837
	USDHKD	1,801	47,543	79	3,510
	USDINR	2,290	27,308	236	3,414
	USDJPY	3,981	401,631	159	28,401
	USDKRW	936	24,104	66	1,924
	USDNZD	497	33,540	14	955
	USDSGD	6,806	207,875	391	16,669
Other Currency Pairs	4,013	78,586	366	5,877	
Interest Rate (excluding Cross Currency Swap)	AUD	26,466	3,629,384	2,676	555,003
	HKD	10,410	345,812	773	45,822
	INR	12,964	550,685	1,761	107,585
	JPY	27,619	3,420,880	1,642	233,052
	KRW	30,791	1,221,026	1,953	119,800
	MYR	15,153	361,334	166	3,274
	NZD	4,571	248,686	172	10,730
	SGD	68,122	2,522,227	5,394	249,652
	THB	13,340	437,355	796	37,622
	USD	47,314	2,389,454	3,354	284,063
Other Currencies	19,828	666,987	2,026	108,674	