

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 2017)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-November 2017)	Total Number of New Transactions (during November 2017)	Aggregate Notional Value of New Transactions (in USD million) (during November 2017)
Credit	Index	2,114	57,704	152	2,998
	Single name: Corporate	3,831	27,771	191	1,211
	Single name: Sovereign	6,485	84,612	323	5,064
	Others	882	41,134	131	10,508
Foreign Exchange	Forwards and swaps	217,235	4,607,718	174,880	6,708,738
	NDF	219,750	1,784,374	167,046	1,221,020
	Spot	6,916	150,562	23,142	799,891
	Options	114,581	2,105,663	60,319	751,371
	Others	188,301	849,364	39,054	49,134
Interest Rate	Cross Currency Swap	31,047	1,468,381	1,632	153,051
	FRA	3,679	435,565	821	169,825
	Interest Rate Swap	262,016	15,612,752	19,687	2,006,613
	Options	8,065	556,997	796	46,424
	Others	8,009	268,486	1,114	25,067

Table 2: Currency breakdown by asset class

(as at end-November 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	718	17,011	62	1,117
	USD	11,972	184,414	703	18,001
	Other Currencies	622	9,794	32	663
Foreign Exchange	USDAUD	45,142	422,217	27,337	928,996
	USDCNY	73,678	1,452,147	29,146	642,901
	USDEUR	60,179	760,865	35,437	1,239,350
	USDGBP	27,823	421,824	16,585	701,295
	USDHKD	19,767	599,914	10,965	523,335
	USDINR	75,191	536,497	54,457	375,171
	USDJPY	70,446	1,521,518	37,006	1,978,391
	USDKRW	64,943	699,507	51,374	436,348
	USDSGD	49,257	673,023	31,912	975,177
	USDTWD	38,401	448,216	29,016	296,078
	Other Currency Pairs	221,956	1,961,953	141,206	1,433,113
Interest Rate (Cross Currency Swap)	USDAUD	5,171	391,461	266	59,868
	USDCNY	3,039	60,108	109	3,744
	USDEUR	1,644	98,192	88	6,386
	USDGBP	349	74,545	28	12,333
	USDHKD	1,841	49,991	79	3,778
	USDINR	2,344	27,790	109	1,178
	USDJPY	4,046	414,408	273	42,291
	USDKRW	990	26,310	71	2,672
	USDNZD	503	33,432	33	6,013
	USDSGD	6,934	211,037	297	10,298
Other Currency Pairs	4,186	81,107	279	4,492	
Interest Rate (excluding Cross Currency Swap)	AUD	27,242	3,620,041	3,705	778,767
	HKD	10,746	358,072	665	26,343
	INR	13,941	600,450	1,985	113,054
	JPY	30,775	4,250,527	1,675	383,327
	KRW	31,023	1,255,354	1,914	125,448
	MYR	12,697	304,592	604	22,374
	NZD	4,830	273,601	362	32,289
	SGD	69,809	2,562,908	4,650	210,480
	THB	13,691	459,074	1,283	63,915
	USD	47,435	2,459,091	3,683	344,541
Other Currencies	19,580	730,091	1,892	147,390	