

**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-February 2018)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-February 2018)</b>	<b>Total Number of New Transactions (during February 2018)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during February 2018)</b>
<b>Credit</b>	Index	1,919	56,274	259	6,899
	Single name: Corporate	4,259	30,753	147	1,229
	Single name: Sovereign	5,326	76,889	249	7,148
	Others	910	33,772	189	19,980
<b>Foreign Exchange</b>	Forwards and swaps	213,736	4,904,110	186,281	7,439,479
	NDF	250,558	1,861,845	182,017	1,178,298
	Spot	6,983	150,266	21,931	881,781
	Options	117,759	2,094,927	58,745	797,146
	Others	163,216	232,204	51,973	112,835
<b>Interest Rate</b>	Cross Currency Swap	32,571	1,495,830	1,520	121,426
	FRA	3,291	421,379	543	136,873
	Interest Rate Swap	254,926	14,878,824	30,041	2,616,414
	Options	8,730	679,391	603	66,382
	Others	9,120	285,814	848	20,386

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

(as at end-February 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	765	16,906	110	2,287
	USD	11,121	171,312	701	32,251
	Other Currencies	528	9,472	33	718
Foreign Exchange	USDAUD	53,574	497,499	35,440	1,039,983
	USDCNY	65,313	1,240,649	26,000	630,039
	USDEUR	49,436	941,654	36,323	1,593,980
	USDGBP	26,018	329,510	19,241	552,731
	USDHKD	17,653	561,840	8,702	459,517
	USDINR	81,216	538,695	55,729	308,746
	USDJPY	71,156	1,754,346	41,010	2,606,042
	USDKRW	76,916	735,325	57,851	414,349
	USDSGD	46,785	706,455	35,880	936,093
	USDTWD	43,867	428,917	34,296	266,295
	Other Currency Pairs	220,318	1,508,463	150,475	1,601,764
Interest Rate (Cross Currency Swap)	USDAUD	5,412	401,575	379	46,958
	USDCNY	3,046	60,073	151	2,830
	USDEUR	1,736	109,996	79	7,350
	USDGBP	350	61,352	25	3,093
	USDHKD	2,178	60,163	88	2,846
	USDINR	2,589	30,203	148	1,629
	USDJPY	4,032	406,934	215	38,731
	USDKRW	1,150	29,640	24	722
	USDNZD	569	37,241	56	5,944
	USDSGD	6,856	209,887	124	6,847
Other Currency Pairs	4,653	88,766	231	4,475	
Interest Rate (excluding Cross Currency Swap)	AUD	23,409	2,957,228	3,277	939,905
	HKD	10,150	324,034	1,519	52,302
	INR	14,514	673,664	2,020	115,846
	JPY	31,340	4,019,571	1,534	239,619
	KRW	28,852	1,237,509	1,522	102,435
	MYR	11,374	258,362	225	6,750
	NZD	5,840	360,943	384	45,126
	SGD	61,495	2,239,958	14,463	701,553
	THB	15,273	516,062	897	34,970
	USD	52,034	2,748,087	4,464	402,653
	Other Currencies	21,786	929,992	1,730	198,897