

**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-December 2018)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-December 2018)</b>	<b>Total Number of New Transactions (during December 2018)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during December 2018)</b>
<b>Credit</b>	Index	1,540	53,652	87	2,245
	Single name: Corporate	3,892	29,298	41	244
	Single name: Sovereign	4,714	73,976	58	831
	Others	1,604	39,751	259	4,043
<b>Foreign Exchange</b>	Forwards and swaps	239,472	4,988,390	211,884	6,470,064
	NDF	202,562	1,599,540	158,747	1,059,785
	Spot	2,437	83,296	22,256	805,547
	Options	112,876	1,991,722	46,146	592,970
	Others	161,272	229,674	33,479	61,410
<b>Interest Rate</b>	Cross Currency Swap	37,913	1,749,962	1,047	81,644
	FRA	4,990	667,904	860	190,953
	Interest Rate Swap	300,861	15,652,688	26,245	2,174,616
	Options	13,421	952,188	770	41,190
	Others	9,198	194,866	597	25,993

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

(as at end-December 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	512	12,528	28	1,002
	USD	10,514	175,034	205	4,800
	Other Currencies	724	9,116	212	1,561
Foreign Exchange	USDAUD	42,104	566,307	26,474	892,985
	USDCNY	69,342	1,554,861	30,090	838,139
	USDEUR	54,228	648,243	29,098	971,211
	USDGBP	32,555	377,943	22,572	667,078
	USDHKD	15,954	569,571	11,041	531,372
	USDINR	81,346	565,115	57,802	290,788
	USDJPY	69,873	1,676,822	36,577	1,905,615
	USDKRW	47,288	522,715	37,008	293,142
	USDSGD	41,598	616,546	27,179	967,572
	USDTWD	34,455	456,690	29,716	333,708
	Other Currency Pairs	229,876	1,337,808	164,955	1,298,166
Interest Rate (Cross Currency Swap)	USDAUD	6,265	464,513	192	22,177
	USDCNY	2,980	53,134	55	1,049
	USDEUR	2,042	127,471	48	3,385
	USDGBP	493	49,747	14	1,420
	USDHKD	2,643	76,276	40	1,094
	USDINR	2,999	33,743	79	1,147
	USDJPY	5,748	523,541	258	34,660
	USDKRW	868	25,486	7	272
	USDNZD	662	47,536	47	4,158
	USDSGD	8,019	236,592	178	8,364
	Other Currency Pairs	5,194	111,923	129	3,919
Interest Rate (excluding Cross Currency Swap)	AUD	29,911	2,584,902	2,971	524,079
	HKD	13,775	543,139	1,305	70,322
	INR	26,661	1,204,507	2,920	143,141
	JPY	33,904	3,754,772	3,458	454,470
	KRW	36,177	1,534,586	2,357	140,331
	MYR	9,113	163,309	186	5,545
	NZD	8,533	529,249	692	43,183
	SGD	66,357	2,297,516	6,560	384,647
	THB	18,252	588,561	1,371	40,257
	USD	57,142	3,107,372	4,209	451,439
	Other Currencies	28,645	1,159,733	2,409	173,535