

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-August 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-August 2019)	Total Number of New Transactions (during August 2019)	Aggregate Notional Value of New Transactions (in USD million) (during August 2019)
Credit	Index	2,127	65,077	250	9,142
	Single name: Corporate	3,921	30,980	111	1,047
	Single name: Sovereign	5,113	80,474	320	4,562
	Others	2,380	35,973	385	3,578
Foreign Exchange	Forwards and swaps	369,173	6,297,693	350,276	8,822,154
	NDF	265,212	1,947,528	199,934	1,285,788
	Spot	5,885	200,441	53,136	1,383,120
	Options	124,921	2,153,172	59,123	811,627
	Others	136,900	265,494	39,729	79,085
Interest Rate	Cross Currency Swap	41,852	2,127,380	1,985	173,571
	FRA	3,921	604,902	1,229	237,725
	Interest Rate Swap	317,642	16,208,600	30,923	2,548,585
	Options	13,151	773,575	501	29,506
	Others	9,919	204,086	839	21,550

Table 2: Currency breakdown by asset class

(as at end-August 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	826	17,127	95	2,793
	USD	11,808	184,861	799	14,429
	Other Currencies	907	10,516	172	1,107
Foreign Exchange	USDAUD	46,448	747,554	34,720	1,250,302
	USDCNY	82,924	1,717,015	60,552	1,322,359
	USDEUR	70,674	628,955	49,428	1,356,150
	USDGBP	34,054	297,368	27,058	561,758
	USDHKD	26,282	843,252	21,465	786,476
	USDINR	93,748	694,165	69,193	415,087
	USDJPY	86,713	2,267,936	58,634	2,826,439
	USDKRW	65,062	678,052	48,806	397,615
	USDSGD	47,321	717,227	36,833	1,040,055
	USDTWD	44,250	500,156	33,232	319,066
	Other Currency Pairs	304,615	1,772,649	262,277	2,106,466
Interest Rate (Cross Currency Swap)	USDAUD	7,073	621,000	383	74,054
	USDCNY	2,849	50,301	112	2,746
	USDEUR	2,274	132,000	134	10,644
	USDGBP	520	57,895	13	2,306
	USDHKD	2,801	82,210	269	8,041
	USDINR	3,378	37,997	87	1,427
	USDJPY	6,786	661,000	390	50,278
	USDKRW	1,015	27,831	69	2,390
	USDNZD	1,001	93,179	63	7,149
	USDSGD	8,605	248,000	289	11,734
	Other Currency Pairs	5,550	116,906	176	2,802
Interest Rate (excluding Cross Currency Swap)	AUD	33,375	3,490,000	5,279	1,193,088
	HKD	13,784	497,000	1,136	53,664
	INR	29,777	1,200,000	1,989	102,424
	JPY	30,960	3,170,000	1,356	168,666
	KRW	36,602	1,510,000	5,022	176,245
	MYR	7,033	144,000	418	13,721
	NZD	8,600	652,000	1,096	193,098
	SGD	71,149	2,320,000	6,140	229,255
	THB	16,570	534,000	2,019	58,838
	USD	66,532	3,240,000	6,407	526,230
	Other Currencies	30,251	1,028,503	2,630	122,553