

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-September 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-September 2019)	Total Number of New Transactions (during September 2019)	Aggregate Notional Value of New Transactions (in USD million) (during September 2019)
Credit	Index	2,099	71,888	304	14,320
	Single name: Corporate	3,935	31,464	159	2,009
	Single name: Sovereign	5,088	84,119	234	8,218
	Others	2,258	33,259	259	2,671
Foreign Exchange	Forwards and swaps	354,273	6,408,524	320,900	9,045,597
	NDF	231,081	1,780,371	175,042	1,219,830
	Spot	6,221	181,219	50,698	1,393,015
	Options	120,282	2,017,817	53,128	680,914
	Others	143,237	271,632	42,890	78,239
Interest Rate	Cross Currency Swap	42,546	2,193,850	1,823	210,824
	FRA	3,764	556,901	1,600	378,679
	Interest Rate Swap	331,623	16,486,000	29,014	2,741,776
	Options	12,536	747,436	426	30,338
	Others	10,042	204,498	986	48,536

Table 2: Currency breakdown by asset class

(as at end-September 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	757	18,326	107	3,227
	USD	11,741	192,036	665	22,699
	Other Currencies	882	10,369	184	1,293
Foreign Exchange	USDAUD	45,070	777,764	34,214	1,516,473
	USDCNY	75,780	1,605,609	43,747	894,743
	USDEUR	69,265	751,091	49,576	1,502,541
	USDGBP	37,507	308,198	31,187	700,451
	USDHKD	25,050	795,511	17,967	694,437
	USDINR	84,557	629,211	57,983	395,136
	USDJPY	81,281	2,270,137	47,749	2,636,004
	USDKRW	55,379	580,233	41,513	317,946
	USDSGD	45,317	733,413	38,899	1,366,992
	USDTWD	40,609	492,884	30,956	324,026
	Other Currency Pairs	295,279	1,715,511	248,867	2,068,848
Interest Rate (Cross Currency Swap)	USDAUD	7,229	661,000	366	105,546
	USDCNY	2,825	49,524	71	1,346
	USDEUR	2,357	135,000	133	8,524
	USDGBP	505	53,595	6	1,971
	USDHKD	2,854	82,744	111	4,329
	USDINR	3,382	37,904	118	1,987
	USDJPY	7,058	677,000	420	53,027
	USDKRW	1,023	28,271	30	1,170
	USDNZD	1,093	102,000	131	14,926
	USDSGD	8,649	251,000	270	13,626
	Other Currency Pairs	5,571	117,236	167	4,372
Interest Rate (excluding Cross Currency Swap)	AUD	34,876	3,660,000	4,381	1,284,927
	HKD	13,374	501,000	1,922	81,986
	INR	30,481	1,190,000	2,591	113,312
	JPY	30,589	2,940,000	1,302	131,182
	KRW	40,031	1,720,000	2,976	196,969
	MYR	7,116	148,000	464	12,910
	NZD	9,081	683,000	1,547	207,014
	SGD	73,576	2,400,000	5,960	272,613
	THB	16,966	533,000	1,936	61,836
	USD	66,516	3,070,000	6,086	734,129
	Other Currencies	35,359	1,143,708	2,861	102,614