

**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-October 2019)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-October 2019)</b>	<b>Total Number of New Transactions (during October 2019)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during October 2019)</b>
<b>Credit</b>	Index	1,858	64,535	267	5,619
	Single name: Corporate	4,240	35,034	242	3,488
	Single name: Sovereign	4,770	83,254	260	7,216
	Others	2,324	33,567	424	3,873
<b>Foreign Exchange</b>	Forwards and swaps	367,351	6,181,638	328,839	8,847,735
	NDF	219,775	1,755,504	165,505	1,103,359
	Spot	6,557	163,950	48,718	1,339,468
	Options	119,696	1,934,429	57,769	607,139
	Others	143,320	295,689	37,447	88,530
<b>Interest Rate</b>	Cross Currency Swap	42,938	2,259,164	1,847	207,755
	FRA	3,353	513,904	877	207,801
	Interest Rate Swap	331,884	16,315,561	33,021	2,648,903
	Options	12,784	765,904	731	50,206
	Others	10,167	215,150	902	27,831

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

(as at end-October 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	739	17,873	134	2,434
	USD	11,448	187,112	860	16,206
	Other Currencies	1,005	11,405	199	1,556
Foreign Exchange	USDAUD	47,366	727,421	35,992	1,223,722
	USDCNY	71,294	1,451,795	36,723	685,334
	USDEUR	72,592	784,910	49,429	1,645,146
	USDGBP	40,070	315,733	33,856	679,202
	USDHKD	23,633	709,837	16,505	572,715
	USDINR	74,201	585,537	50,130	330,454
	USDJPY	79,016	2,132,807	47,287	2,681,258
	USDKRW	52,862	560,855	40,245	273,824
	USDSGD	47,827	746,599	40,883	1,388,686
	USDTWD	40,441	488,446	30,782	290,121
	Other Currency Pairs	307,397	1,827,270	256,446	2,215,765
Interest Rate (Cross Currency Swap)	USDAUD	7,359	715,882	357	91,043
	USDCNY	2,832	49,316	117	1,858
	USDEUR	2,424	136,944	127	9,804
	USDGBP	513	54,431	15	1,897
	USDHKD	2,910	83,183	71	2,631
	USDINR	3,395	37,568	103	1,157
	USDJPY	6,944	673,780	393	67,809
	USDKRW	1,054	29,858	35	1,885
	USDNZD	1,137	104,674	90	7,758
	USDSGD	8,774	257,343	376	17,765
	Other Currency Pairs	5,596	116,186	163	4,149
Interest Rate (excluding Cross Currency Swap)	AUD	36,839	3,802,850	3,819	1,112,438
	HKD	12,347	452,306	1,418	56,504
	INR	29,566	1,116,711	2,133	93,614
	JPY	31,295	2,816,661	1,566	129,064
	KRW	34,620	1,487,828	4,508	270,229
	MYR	7,328	155,766	601	17,366
	NZD	10,153	820,742	1,300	173,646
	SGD	75,398	2,482,795	7,474	331,822
	THB	20,170	597,311	2,664	68,029
	USD	68,821	3,087,908	6,491	572,666
	Other Currencies	31,651	989,642	3,557	109,364