

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-December 2019)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-December 2019)	Total Number of New Transactions (during December 2019)	Aggregate Notional Value of New Transactions (in USD million) (during December 2019)
Credit	Index	2,409	71,174	234	5,026
	Single name: Corporate	4,722	37,235	83	1,355
	Single name: Sovereign	5,020	90,186	238	4,031
	Others	2,750	35,480	465	4,168
Foreign Exchange	Forwards and swaps	358,492	5,508,876	325,058	8,329,283
	NDF	191,097	1,566,124	142,011	1,081,012
	Spot	5,111	136,445	45,960	1,262,648
	Options	105,406	1,658,720	44,508	490,841
	Others	127,260	287,511	24,150	75,594
Interest Rate	Cross Currency Swap	42,848	2,148,893	1,144	100,918
	FRA	1,908	211,238	486	79,778
	Interest Rate Swap	305,889	14,226,856	28,644	2,571,266
	Options	13,036	740,568	447	22,203
	Others	10,171	342,787	1,022	45,221

Table 2: Currency breakdown by asset class

(as at end-December 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	905	21,540	117	1,333
	USD	12,198	195,693	707	10,025
	Other Currencies	1,798	16,843	196	3,222
Foreign Exchange	USDAUD	43,845	799,882	31,521	1,115,251
	USDCNY	63,990	1,217,550	42,479	741,851
	USDEUR	76,332	725,430	49,898	1,399,444
	USDGBP	38,071	302,465	32,329	728,800
	USDHKD	22,916	665,750	20,737	653,640
	USDINR	70,293	537,283	49,239	345,720
	USDJPY	70,041	1,615,293	41,439	2,172,230
	USDKRW	50,020	517,307	38,444	365,746
	USDSGD	43,016	726,327	35,113	1,449,845
	USDTWD	34,679	421,828	24,015	227,819
	Other Currency Pairs	274,163	1,628,559	216,473	2,039,036
Interest Rate (Cross Currency Swap)	USDAUD	7,351	716,677	164	42,688
	USDCNY	2,856	49,205	28	611
	USDEUR	2,470	131,088	48	2,559
	USDGBP	475	44,855	3	867
	USDHKD	2,952	84,811	31	914
	USDINR	3,524	38,705	158	1,723
	USDJPY	6,482	568,487	200	18,883
	USDKRW	1,065	30,068	17	625
	USDNZD	1,191	108,484	145	19,814
	USDSGD	8,872	261,565	193	8,028
	Other Currency Pairs	5,610	114,948	157	4,208
Interest Rate (excluding Cross Currency Swap)	AUD	33,386	2,944,971	4,917	1,288,956
	HKD	12,381	450,626	726	31,785
	INR	28,427	1,025,645	3,132	168,845
	JPY	31,615	2,704,304	1,923	154,214
	KRW	35,205	1,450,077	2,943	130,682
	MYR	7,750	167,024	645	18,872
	NZD	10,108	786,666	2,044	204,180
	SGD	55,829	1,817,316	5,478	243,906
	THB	18,638	537,687	1,552	43,821
	USD	66,954	2,705,911	4,482	294,581
	Other Currencies	30,711	931,222	2,736	137,610