

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-January 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-January 2020)	Total Number of New Transactions (during January 2020)	Aggregate Notional Value of New Transactions (in USD million) (during January 2020)
Credit	Index	2,697	79,024	483	15,499
	Single name: Corporate	5,032	39,474	525	3,024
	Single name: Sovereign	5,452	98,537	717	12,790
	Others	2,829	34,675	545	5,966
Foreign Exchange	Forwards and swaps	409,288	6,053,248	357,203	9,323,792
	NDF	238,453	1,793,580	191,778	1,226,475
	Spot	7,031	205,476	48,188	1,407,886
	Options	117,157	1,851,588	59,355	769,845
	Others	130,875	352,826	36,225	130,009
Interest Rate	Cross Currency Swap	43,028	2,199,936	1,594	157,816
	FRA	2,644	394,263	1,863	492,666
	Interest Rate Swap	327,381	16,909,661	42,295	4,388,674
	Options	13,052	732,495	596	42,558
	Others	10,794	261,191	1,325	34,795

Table 2: Currency breakdown by asset class

(as at end-January 2020)

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	1,035	26,861	178	6,503
	USD	13,196	207,782	1,769	26,800
	Other Currencies	1,779	17,067	323	3,977
Foreign Exchange	USDAUD	47,103	880,541	36,184	1,325,566
	USDCNY	76,430	1,378,859	47,113	900,120
	USDEUR	83,613	762,924	54,495	1,562,267
	USDGBP	39,834	317,820	31,885	832,987
	USDHKD	22,296	666,623	17,473	782,108
	USDINR	74,214	609,032	56,000	383,091
	USDJPY	77,822	1,746,441	51,946	2,532,150
	USDKRW	64,057	575,173	53,547	362,012
	USDSGD	48,178	840,283	42,145	1,457,012
	USDTWD	42,362	474,869	32,228	307,205
	Other Currency Pairs	326,895	2,004,150	269,733	2,413,489
Interest Rate (Cross Currency Swap)	USDAUD	7,498	763,953	340	85,487
	USDCNY	2,945	51,172	151	3,256
	USDEUR	2,484	131,708	66	3,980
	USDGBP	482	46,099	10	1,190
	USDHKD	2,916	83,566	27	1,150
	USDINR	3,561	39,545	140	1,841
	USDJPY	6,433	564,681	273	31,393
	USDKRW	1,084	30,796	23	876
	USDNZD	1,250	114,495	122	15,031
	USDSGD	8,661	258,445	147	7,768
	Other Currency Pairs	5,714	115,478	295	5,844
Interest Rate (excluding Cross Currency Swap)	AUD	35,950	4,490,741	4,919	2,194,079
	HKD	12,633	456,889	1,650	71,580
	INR	32,597	1,206,905	5,547	254,486
	JPY	32,145	2,679,761	1,952	148,629
	KRW	38,905	1,644,556	6,218	324,122
	MYR	6,975	156,342	842	24,548
	NZD	11,227	1,015,580	2,293	347,481
	SGD	60,447	1,991,604	7,588	353,121
	THB	19,704	575,332	2,902	99,187
	USD	69,747	2,991,742	7,350	870,192
	Other Currencies	33,541	1,088,158	4,818	271,267