

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-June 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-June 2020)	Total Number of New Transactions (during June 2020)	Aggregate Notional Value of New Transactions (in USD million) (during June 2020)
Credit	Index	3,534	110,759	712	23,663
	Single name: Corporate	10,218	61,849	1,672	9,109
	Single name: Sovereign	6,424	118,222	819	23,270
	Others	2,977	41,024	445	4,915
Foreign Exchange	Forwards and swaps	399,625	5,551,840	368,843	8,902,643
	NDF	236,120	1,699,510	186,962	1,092,665
	Spot	7,172	191,711	55,311	1,422,697
	Options	124,488	1,898,870	60,196	648,904
	Others	109,221	409,438	31,310	73,227
Interest Rate	Cross Currency Swap	44,125	2,014,780	1,455	81,538
	FRA	3,653	553,936	2,666	499,902
	Interest Rate Swap	368,066	15,218,700	50,678	2,801,379
	Options	12,209	623,195	567	44,708
	Others	10,954	284,681	803	31,930

Table 2: Currency breakdown by asset class

(as at end-June 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	1,336	48,048	198	2,726
	USD	20,034	263,335	3,073	54,047
	Other Currencies	1,783	20,471	377	4,184
Foreign Exchange	USDAUD	46,961	622,466	40,885	1,041,093
	USDCNY	71,364	1,196,292	50,629	804,805
	USDEUR	79,501	753,760	58,624	1,696,180
	USDGBP	43,026	282,743	36,840	706,057
	USDHKD	21,987	630,812	19,564	797,710
	USDINR	77,059	598,184	54,713	333,701
	USDJPY	72,370	1,842,370	50,362	2,551,790
	USDKRW	63,431	534,344	52,499	334,637
	USDSGD	50,178	911,305	44,183	1,514,596
	USDTWD	48,391	478,096	35,692	256,040
	Other Currency Pairs	302,358	1,900,990	258,631	2,103,526
Interest Rate (Cross Currency Swap)	USDAUD	7,291	575,842	111	6,956
	USDCNY	2,914	48,237	87	1,696
	USDEUR	2,776	146,701	126	7,245
	USDGBP	472	34,367	19	534
	USDHKD	3,028	85,504	23	940
	USDINR	3,536	37,918	131	1,388
	USDJPY	6,956	561,133	379	38,337
	USDKRW	1,164	32,710	17	697
	USDNZD	1,311	102,138	93	6,556
	USDSGD	8,938	271,554	280	12,860
	Other Currency Pairs	5,739	118,679	189	4,328
Interest Rate (excluding Cross Currency Swap)	AUD	37,264	2,870,814	6,926	644,650
	HKD	12,692	413,374	2,872	301,942
	INR	26,004	851,027	2,979	118,116
	JPY	33,571	2,247,564	2,618	184,495
	KRW	40,027	1,648,858	3,845	220,889
	MYR	9,081	217,425	1,650	63,200
	NZD	14,493	1,002,522	2,154	203,831
	SGD	77,402	2,380,875	9,442	314,774
	THB	24,232	601,657	5,071	136,278
	USD	79,199	3,162,413	9,332	828,978
	Other Currencies	40,917	1,283,974	7,785	349,903