

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-July 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-July 2020)	Total Number of New Transactions (during July 2020)	Aggregate Notional Value of New Transactions (in USD million) (during July 2020)
Credit	Index	3,874	111,310	707	17,978
	Single name: Corporate	10,636	64,058	747	5,864
	Single name: Sovereign	6,481	117,253	631	16,339
	Others	3,291	37,283	812	6,720
Foreign Exchange	Forwards and swaps	408,884	5,422,352	366,472	9,109,203
	NDF	227,629	1,666,409	171,044	1,038,133
	Spot	5,953	155,477	51,969	1,421,952
	Options	125,104	2,007,902	62,087	724,551
	Others	106,698	423,028	32,038	83,848
Interest Rate	Cross Currency Swap	45,062	2,037,143	2,304	124,811
	FRA	3,630	574,931	1,759	294,624
	Interest Rate Swap	354,150	14,467,139	32,566	2,113,984
	Options	12,183	622,877	556	35,169
	Others	10,713	265,287	739	28,590

Table 2: Currency breakdown by asset class

(as at end-July 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	1,534	44,234	293	2,961
	USD	20,846	264,993	2,012	38,874
	Other Currencies	1,902	20,677	592	5,067
Foreign Exchange	USDAUD	45,692	580,676	39,053	1,073,739
	USDCNY	77,175	1,267,360	49,380	861,221
	USDEUR	82,904	792,002	65,617	1,731,068
	USDGBP	46,015	285,569	37,698	761,994
	USDHKD	23,035	652,920	18,624	824,613
	USDINR	76,731	562,577	57,206	345,343
	USDJPY	72,315	1,807,189	47,082	2,455,920
	USDKRW	55,375	507,837	40,542	270,978
	USDSGD	47,746	792,938	42,607	1,592,198
	USDTWD	49,390	511,718	33,807	280,321
	Other Currency Pairs	297,890	1,914,382	251,994	2,180,290
Interest Rate (Cross Currency Swap)	USDAUD	7,751	580,551	753	37,551
	USDCNY	2,889	47,619	52	469
	USDEUR	2,822	150,635	88	6,651
	USDGBP	456	30,971	7	687
	USDHKD	3,030	85,668	54	2,408
	USDINR	3,640	39,120	209	4,033
	USDJPY	7,019	566,940	273	33,480
	USDKRW	1,168	31,736	18	406
	USDNZD	1,499	114,660	278	19,553
	USDSGD	9,025	269,738	384	15,120
	Other Currency Pairs	5,763	119,506	188	4,453
Interest Rate (excluding Cross Currency Swap)	AUD	38,070	2,838,091	3,449	447,980
	HKD	13,066	410,176	1,244	33,703
	INR	27,023	870,066	2,512	97,254
	JPY	33,664	2,240,419	1,605	164,709
	KRW	39,847	1,595,112	2,691	107,201
	MYR	9,471	220,066	847	24,023
	NZD	11,705	851,733	2,198	203,773
	SGD	61,309	1,781,939	8,108	273,541
	THB	24,890	608,650	1,862	43,708
	USD	79,165	3,257,653	6,339	662,507
	Other Currencies	42,466	1,256,329	4,731	412,052