

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-August 2020)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-August 2020)	Total Number of New Transactions (during August 2020)	Aggregate Notional Value of New Transactions (in USD million) (during August 2020)
Credit	Index	3,756	114,227	384	15,798
	Single name: Corporate	11,016	66,266	478	3,685
	Single name: Sovereign	6,540	119,844	352	13,490
	Others	3,498	40,339	591	9,300
Foreign Exchange	Forwards and swaps	431,695	5,649,805	344,976	8,424,707
	NDF	235,813	1,745,411	156,278	983,409
	Spot	7,129	207,911	48,752	1,417,351
	Options	126,072	2,061,773	57,925	690,523
	Others	106,937	405,612	30,183	164,487
Interest Rate	Cross Currency Swap	45,337	2,016,020	1,458	91,912
	FRA	3,050	467,915	1,281	270,194
	Interest Rate Swap	363,106	14,546,049	32,078	1,860,352
	Options	12,386	635,254	737	43,863
	Others	10,548	261,680	621	22,739

Table 2: Currency breakdown by asset class

(as at end-August 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	1,455	44,246	143	1,925
	USD	21,288	272,561	1,240	31,965
	Other Currencies	2,067	23,869	422	8,383
Foreign Exchange	USDAUD	45,631	559,431	34,226	979,886
	USDCNY	79,346	1,318,085	42,574	850,608
	USDEUR	83,268	875,632	59,093	1,804,191
	USDGBP	45,791	279,443	32,182	720,094
	USDHKD	23,218	663,509	16,602	758,048
	USDINR	82,032	631,715	54,423	350,806
	USDJPY	75,729	1,893,943	45,912	2,091,722
	USDKRW	57,841	509,141	37,193	251,414
	USDSGD	50,395	855,880	40,852	1,433,657
	USDTWD	49,504	519,684	30,698	257,840
	Other Currency Pairs	314,891	1,964,049	244,359	2,182,216
Interest Rate (Cross Currency Swap)	USDAUD	7,710	563,221	307	23,675
	USDCNY	2,879	47,215	65	950
	USDEUR	2,823	145,330	64	4,000
	USDGBP	458	30,075	8	346
	USDHKD	3,067	94,281	101	11,212
	USDINR	3,697	39,756	93	1,156
	USDJPY	7,084	561,496	267	27,232
	USDKRW	1,181	32,686	29	1,781
	USDNZD	1,520	110,930	117	7,895
	USDSGD	9,065	270,768	198	10,127
	Other Currency Pairs	5,853	120,263	209	3,537
Interest Rate (excluding Cross Currency Swap)	AUD	37,101	2,784,644	4,391	405,420
	HKD	14,039	443,354	977	40,476
	INR	28,337	906,573	3,239	108,525
	JPY	31,692	1,974,197	1,290	194,536
	KRW	41,356	1,630,571	3,222	171,450
	MYR	9,734	227,511	672	19,545
	NZD	12,618	1,028,833	2,043	301,475
	SGD	64,507	1,852,271	6,311	175,800
	THB	24,283	604,161	1,830	56,372
	USD	80,659	3,126,486	7,469	559,883
	Other Currencies	44,764	1,332,296	3,212	162,001