

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 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-July 2018)	Total Number of New Transactions (during July 2018)	Aggregate Notional Value of New Transactions (in USD million) (during July 2018)
Credit	Index	1,728	60,272	173	6,937
	Single name: Corporate	4,461	32,291	153	1,231
	Single name: Sovereign	5,309	77,395	219	3,839
	Others	1,137	23,601	191	2,837
Foreign Exchange	Forwards and swaps	240,444	4,971,132	244,671	7,703,947
	NDF	239,289	1,691,844	180,203	1,154,519
	Spot	3,804	126,575	26,000	965,192
	Options	125,828	2,221,983	66,185	806,084
	Others	180,881	381,492	45,350	75,959
Interest Rate	Cross Currency Swap	36,013	1,664,982	1,846	167,676
	FRA	3,841	572,679	573	133,070
	Interest Rate Swap	264,254	14,905,855	24,910	2,010,451
	Options	14,448	1,091,760	713	41,561
	Others	9,696	309,291	1,366	34,156

Table 2: Currency breakdown by asset class

(as at end-July 2018)

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	611	15,696	38	2,721
	USD	11,477	169,209	544	11,092
	Other Currencies	547	8,655	154	1,031
Foreign Exchange	USDAUD	50,985	553,499	32,570	959,563
	USDCNY	73,402	1,463,093	40,574	1,011,782
	USDEUR	51,621	768,218	33,586	1,525,864
	USDGBP	29,889	422,623	20,281	752,451
	USDHKD	19,120	643,785	13,241	620,693
	USDINR	75,248	514,643	51,282	321,057
	USDJPY	76,148	1,600,111	49,633	2,172,326
	USDKRW	70,994	637,445	54,668	373,058
	USDSGD	45,873	671,692	38,551	1,035,285
	USDTWD	46,122	435,830	35,500	290,240
	Other Currency Pairs	250,844	1,682,087	192,523	1,643,382
Interest Rate (Cross Currency Swap)	USDAUD	5,789	429,637	488	39,629
	USDCNY	3,019	59,369	110	2,827
	USDEUR	1,915	121,157	77	7,959
	USDGBP	517	62,714	30	7,289
	USDHKD	2,382	68,070	53	2,154
	USDINR	2,764	31,866	40	333
	USDJPY	5,646	503,884	266	75,116
	USDKRW	1,055	28,842	39	2,187
	USDNZD	560	37,731	23	1,180
	USDSGD	7,565	220,679	516	21,080
Other Currency Pairs	4,801	101,032	204	7,921	
Interest Rate (excluding Cross Currency Swap)	AUD	25,463	2,815,526	2,674	629,658
	HKD	11,616	421,329	815	34,416
	INR	19,456	900,603	2,237	144,978
	JPY	33,511	3,929,092	2,966	372,003
	KRW	32,841	1,473,082	2,927	145,425
	MYR	10,663	208,357	469	8,260
	NZD	6,323	347,270	414	29,546
	SGD	58,301	2,030,649	6,130	254,416
	THB	17,835	582,462	1,235	41,603
	USD	53,295	3,148,571	4,407	399,549
Other Currencies	22,935	1,022,643	3,288	159,385	