

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 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-August 2018)	Total Number of New Transactions (during August 2018)	Aggregate Notional Value of New Transactions (in USD million) (during August 2018)
Credit	Index	1,587	56,916	134	3,161
	Single name: Corporate	3,974	29,487	93	637
	Single name: Sovereign	4,812	74,589	164	2,226
	Others	1,267	35,148	156	10,338
Foreign Exchange	Forwards and swaps	265,599	5,034,998	272,215	8,011,009
	NDF	239,066	1,791,885	186,782	1,132,323
	Spot	3,099	115,669	26,691	1,044,244
	Options	129,607	2,320,027	66,939	826,786
	Others	185,573	267,909	55,102	90,029
Interest Rate	Cross Currency Swap	36,869	1,733,982	1,705	153,532
	FRA	4,610	675,214	1,187	213,473
	Interest Rate Swap	273,774	15,050,108	22,731	1,970,033
	Options	13,746	1,039,507	901	75,139
	Others	9,782	196,059	878	23,933

Table 2: Currency breakdown by asset class

(as at end-August 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	566	14,293	59	2,522
	USD	10,448	172,574	401	13,169
	Other Currencies	626	9,272	87	671
Foreign Exchange	USDAUD	53,561	621,705	35,682	1,159,169
	USDCNY	75,055	1,529,505	36,005	943,572
	USDEUR	61,411	798,591	46,934	1,495,662
	USDGBP	37,123	360,387	29,789	755,939
	USDHKD	18,281	570,097	12,512	650,634
	USDINR	78,617	546,313	62,049	366,253
	USDJPY	80,825	1,692,109	43,260	2,352,797
	USDKRW	67,885	659,457	52,748	357,515
	USDSGD	48,616	663,841	38,248	1,040,650
	USDTWD	43,709	435,495	32,896	262,615
	Other Currency Pairs	257,861	1,652,989	217,606	1,719,585
Interest Rate (Cross Currency Swap)	USDAUD	6,051	447,456	223	22,471
	USDCNY	3,128	60,634	122	2,492
	USDEUR	1,940	123,227	78	4,992
	USDGBP	501	64,849	23	7,367
	USDHKD	2,444	69,913	60	2,440
	USDINR	2,906	33,172	142	1,418
	USDJPY	5,440	526,671	340	82,956
	USDKRW	1,020	29,700	35	1,797
	USDNZD	574	40,644	6	687
	USDSGD	7,881	231,099	478	19,517
Other Currency Pairs	4,984	106,618	198	7,395	
Interest Rate (excluding Cross Currency Swap)	AUD	25,504	2,629,854	2,841	532,305
	HKD	12,663	450,239	1,168	56,190
	INR	20,338	926,724	1,579	98,959
	JPY	33,765	3,826,595	3,699	474,125
	KRW	33,749	1,504,272	2,094	126,253
	MYR	10,662	206,241	261	6,694
	NZD	6,402	367,561	455	62,698
	SGD	62,503	2,192,263	6,044	297,090
	THB	15,540	501,285	1,416	52,486
	USD	56,182	3,314,370	4,302	480,729
Other Currencies	24,604	1,041,484	1,838	95,050	