

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-September 2018)	Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-September 2018)	Total Number of New Transactions (during September 2018)	Aggregate Notional Value of New Transactions (in USD million) (during September 2018)
Credit	Index	1,632	57,032	181	7,160
	Single name: Corporate	3,919	29,979	170	2,515
	Single name: Sovereign	4,810	75,342	279	9,301
	Others	1,272	36,721	99	3,051
Foreign Exchange	Forwards and swaps	243,653	4,993,373	235,612	7,213,733
	NDF	248,718	1,754,625	185,350	1,116,738
	Spot	4,401	152,293	27,202	988,075
	Options	126,570	2,203,549	57,151	719,009
	Others	187,254	260,380	44,204	69,256
Interest Rate	Cross Currency Swap	37,224	1,723,866	1,288	99,074
	FRA	5,230	811,401	1,257	306,578
	Interest Rate Swap	283,469	15,200,043	24,704	2,025,772
	Options	13,988	1,065,020	719	82,043
	Others	9,766	214,721	816	37,941

Table 2: Currency breakdown by asset class

(as at end-September 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	557	15,046	67	5,517
	USD	10,507	175,464	601	15,230
	Other Currencies	569	8,565	61	1,279
Foreign Exchange	USDAUD	50,915	680,816	34,672	1,138,678
	USDCNY	69,889	1,427,304	31,189	713,564
	USDEUR	57,569	768,619	34,167	1,452,690
	USDGBP	37,159	414,688	22,629	785,923
	USDHKD	18,377	588,953	12,744	551,825
	USDINR	91,053	611,433	65,187	384,100
	USDJPY	76,088	1,559,991	37,017	1,907,139
	USDKRW	63,794	574,559	45,341	317,908
	USDSGD	46,734	673,393	34,083	963,179
	USDTWD	39,014	435,676	28,332	268,528
	Other Currency Pairs	260,004	1,628,788	204,158	1,623,278
Interest Rate (Cross Currency Swap)	USDAUD	5,917	435,447	173	17,534
	USDCNY	3,137	58,831	131	2,362
	USDEUR	2,013	127,505	57	5,649
	USDGBP	504	61,256	12	3,886
	USDHKD	2,472	70,584	85	3,275
	USDINR	2,925	33,311	38	320
	USDJPY	5,712	527,922	324	46,035
	USDKRW	858	25,770	13	426
	USDNZD	604	41,161	33	2,689
	USDSGD	7,971	231,739	260	12,461
Other Currency Pairs	5,111	110,340	162	4,437	
Interest Rate (excluding Cross Currency Swap)	AUD	27,301	2,584,976	2,931	421,558
	HKD	13,222	473,005	1,184	56,100
	INR	21,801	999,606	2,420	156,460
	JPY	33,954	3,822,413	2,652	505,963
	KRW	34,748	1,552,074	2,130	126,625
	MYR	10,571	200,739	365	10,345
	NZD	6,520	373,874	524	40,193
	SGD	65,193	2,268,596	7,229	314,336
	THB	16,381	520,108	1,759	62,512
	USD	57,783	3,440,147	4,407	590,226
Other Currencies	24,979	1,055,647	1,895	168,017	