OTC, foreign exchange derivatives

In billions of US dollars — Table D6

	Total	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other
	H1 2016	H1 2016	H1 2016	H1 2016	H1 2016	H1 2016	H1 2016	H1 2016	H1 2016
Notional amounts outstanding									
Total foreign exchange contracts	74,036	64,903	24,021	14,819	9,804	3,374	3,243	1,370	26,538
Outright forwards and forex swaps	38,853	33,778	12,533	6,817	5,384	1,880	1,831	909	14,574
Reporting dealers	13,727	12,914	3,953	2,870	1,633	591	528	230	4,734
Other financial institutions	19,881	17,022	6,104	3,182	2,894	1,119	903	447	8,093
Central counterparties	214	217	1	0	0	0	0	0	209
Non-financial customers	5,245	3,842	2,475	765	857	170	400	233	1,747
Total including gold	39,055	...	...	...	...	...	...	...	...
Currency swaps	23,485	20,798	8,270	5,390	3,142	1,063	994	307	7,006
Reporting dealers	12,816	11,927	3,849	3,572	1,546	539	523	121	3,555
Other financial institutions	8,079	6,837	3,089	1,430	1,087	403	318	134	2,861
Central counterparties	131	128	1	2	1	0	0	...	131
Non-financial customers	2,589	2,033	1,333	388	509	121	153	51	590
Total options	11,697	10,328	3,218	2,612	1,278	431	418	154	4,956
Reporting dealers	5,576	4,908	1,647	1,478	621	254	198	57	1,990
Other financial institutions	4,986	4,423	1,147	943	528	152	176	72	2,532
Central counterparties	1	1	...	...	...	...	...	0	1
Non-financial customers	1,135	997	424	191	129	25	44	25	434
Total including gold	11,834	...	...	...	...	...	...	...	...
Options sold (gross basis)	8,693	7,584	2,464	2,060	949	344	311	99	3,574
Reporting dealers	5,574	4,835	1,648	1,484	617	253	203	53	2,054
Other financial institutions	2,573	2,265	608	491	266	80	89	32	1,314
Central counterparties	1	1	...	...	...	...	...	...	1
Non-financial customers	547	484	208	85	66	12	19	14	206
Total including gold	8,774	...	...	...	...	...	...	...	...
Options bought (gross basis)	8,580	7,652	2,401	2,030	949	341	304	111	3,372
Reporting dealers	5,578	4,981	1,645	1,472	624	255	192	61	1,926
Other financial institutions	2,414	2,158	540	452	262	73	87	39	1,217
Central counterparties	1	1	...	...	...	...	...	0	1
Non-financial customers	588	513	216	106	63	14	25	12	228
Total including gold	8,666	...	...	...	...	...	...	...	...
Total contracts including gold	74,374	...	...	...	...	...	...	...	...
Gross market values									
Total foreign exchange contracts	3,063	2,636	837	873	620	120	119	32	890
Outright forwards and forex swaps	1,340	1,160	320	400	332	35	46	18	369
Reporting dealers	487	456	89	189	92	11	12	5	121
Other financial institutions	630	542	140	164	177	20	19	9	189
Central counterparties	6	9	0	...	0	0	...	0	3
Non-financial customers	223	161	92	47	64	5	16	5	58
Currency swaps	1,462	1,248	445	380	256	67	66	14	448
Reporting dealers	682	622	144	247	107	19	24	4	198
Other financial institutions	541	441	190	98	99	33	21	6	194
Central counterparties	3	3	0	0	0	...	0	...	3
Non-financial customers	239	185	111	36	50	16	21	4	56
Total options	261	229	72	93	32	17	6	1	73
Reporting dealers	134	118	34	55	14	12	2	0	32
Other financial institutions	93	83	24	28	12	4	2	0	34
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	34	27	14	10	7	1	2	0	7
Options sold (gross basis)	197	171	55	75	23	14	4	1	52
Reporting dealers	134	115	36	59	14	11	2	1	32
Other financial institutions	48	44	13	13	6	3	1	0	18
Central counterparties	0	0	...	...	...	...	...	...	0
Non-financial customers	15	12	6	4	3	0	0	0	3
Options bought (gross basis)	198	172	52	77	23	14	5	1	52
Reporting dealers	134	118	34	55	14	12	2	0	32
Other financial institutions	45	39	11	15	6	2	1	0	16
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	19	15	7	6	3	1	2	0	4
Total FX contracts including gold	3,102	...	...	...	...	...	...	...	...
Herfindahl indices[1]									
Outright forwards, forex swaps and currency swaps	459	479	456	531	489	652	591	717	...
Between reporters	470	486	498	564	531	624	637	690	...
With non-reporters	480	510	456	540	487	756	636	815	...
Total options	782	780	741	717	983	961	1,001	881	...
Between reporters	738	738	740	696	910	1,014	855	935	...
With non-reporters	905	899	770	844	1,207	1,062	1,406	894	...

[1] For the currency as a whole, regardless of the different currency pairs. There are different degrees of concentration for each currency pair. For example, the concentration in the EUR-SEK currency pair is different from that of EUR-JPY currency pair.