

OTC, foreign exchange derivatives

In billions of US dollars

Table D6

	Total	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other
	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16
Notional amounts outstanding									
Total foreign exchange contracts	68,598	61,513	22,215	13,639	8,462	3,076	3,119	1,461	23,711
Outright forwards and forex swaps	37,208	33,490	11,484	6,669	4,781	1,756	1,840	953	13,442
Reporting dealers	13,253	12,836	3,751	2,817	1,560	537	562	299	4,143
Other financial institutions	18,863	16,798	5,501	2,955	2,524	1,040	866	433	7,611
Central counterparties	813	840	3	1	1	0	0	0	782
Non-financial customers	5,092	3,856	2,232	897	697	179	412	222	1,689
Total including gold	37,428								
Currency swaps	20,903	18,637	7,569	4,235	2,931	954	964	305	6,212
Reporting dealers	11,883	11,160	3,704	2,902	1,522	501	505	121	3,352
Other financial institutions	6,629	5,683	2,478	1,017	990	345	289	131	2,327
Central counterparties	89	79	0	1	0	0	0	...	97
Non-financial customers	2,391	1,794	1,387	317	418	108	170	54	533
Total options	10,485	9,386	3,162	2,735	750	366	314	203	4,052
Reporting dealers	5,202	4,614	1,631	1,598	366	243	145	64	1,744
Other financial institutions	4,350	3,941	1,147	940	283	104	123	120	2,042
Central counterparties	1	1	...	...	...	...	...	0	1
Non-financial customers	932	831	385	197	102	19	47	19	266
Total including gold	10,618								
Options sold (gross basis)	7,951	6,920	2,482	2,236	558	312	240	141	3,015
Reporting dealers	5,217	4,480	1,672	1,634	372	245	150	66	1,816
Other financial institutions	2,280	2,041	616	505	136	58	68	66	1,071
Central counterparties	0	0	...	...	...	...	...	...	0
Non-financial customers	454	399	194	97	50	9	22	9	128
Total including gold	8,032								
Options bought (gross basis)	7,735	7,080	2,311	2,098	558	298	219	126	2,782
Reporting dealers	5,187	4,748	1,590	1,562	360	242	140	62	1,672
Other financial institutions	2,070	1,900	530	436	147	47	55	55	971
Central counterparties	1	1	...	...	...	...	...	0	1
Non-financial customers	478	432	191	100	51	9	25	9	139
Total including gold	7,818								
Total contracts including gold	68,952								
Gross market values									
Total foreign exchange contracts	2,988	2,648	822	691	338	102	106	36	1,232
Outright forwards and forex swaps	1,275	1,172	315	314	142	31	45	22	508
Reporting dealers	492	490	105	130	44	11	13	7	184
Other financial institutions	567	515	123	136	60	16	17	9	258
Central counterparties	21	26	0	0	0	0	...	0	16
Non-financial customers	215	168	88	48	37	4	14	6	66
Currency swaps	1,447	1,231	445	285	178	58	57	12	629
Reporting dealers	712	659	155	187	55	19	19	4	325
Other financial institutions	459	375	159	68	68	26	15	5	201
Central counterparties	1	1	0	0	0	...	0	...	1
Non-financial customers	277	198	130	30	55	13	23	4	102
Total options	266	245	62	92	18	13	4	2	96
Reporting dealers	141	130	31	57	7	10	1	1	44
Other financial institutions	89	80	19	27	6	2	1	1	42
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	37	35	13	8	5	1	2	0	10
Options sold (gross basis)	206	175	52	85	13	10	2	2	73
Reporting dealers	141	116	35	66	8	9	1	1	46
Other financial institutions	48	44	10	15	3	1	1	0	22
Central counterparties	0	0	...	...	...	...	...	...	0
Non-financial customers	17	15	6	4	2	0	0	0	5
Options bought (gross basis)	202	186	46	73	13	11	3	2	69
Reporting dealers	141	130	31	57	7	10	1	1	44
Other financial institutions	41	36	8	12	3	1	1	0	20
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	20	20	6	4	3	0	1	0	5
Total FX contracts including gold	3,016								
Herfindahl indices¹									
Outright forwards, forex swaps and currency swaps	458	488	453	519	506	627	605	711	
Between reporters	486	516	512	572	567	606	753	736	
With non-reporters	446	470	421	476	473	727	998	767	
Total options	758	777	755	693	852	983	803	1,479	
Between reporters	714	731	734	677	806	1,041	741	1,234	
With non-reporters	885	902	820	822	1,000	1,021	1,002	1,851	

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.