

OTC, interest rate derivatives

In billions of US dollars

Table D7

	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 interest rate contracts	368,356	140,774	102,111	41,683	30,410	3,780	8,226	3,687	37,685
FRAs	60,666	34,056	16,195	9	5,830	981	6	1,285	2,305
Reporting dealers	1,025	476	52	0	46	4	0	87	360
Other financial institutions	59,210	33,326	16,119	8	5,782	976	1	1,173	1,825
Central counterparties	55,742	30,959	16,038	7	5,700	972	0	1,125	941
Non-financial customers	431	255	24	1	2	0	5	24	120
Swaps	275,168	91,982	73,442	39,519	22,625	2,767	8,183	2,338	34,312
Reporting dealers	21,211	6,343	5,539	2,445	1,502	144	306	222	4,710
Other financial institutions	245,644	83,041	64,942	36,036	20,596	2,583	7,587	2,009	28,851
Central counterparties	222,265	76,782	58,405	33,686	18,185	2,335	7,128	1,775	23,969
Non-financial customers	8,313	2,598	2,961	1,039	527	39	291	107	750
Total options	32,226	14,736	12,474	2,155	1,955	33	37	64	773
Reporting dealers	18,567	7,410	8,227	1,536	1,019	17	8	21	328
Other financial institutions	11,853	6,281	3,694	561	858	12	18	33	397
Central counterparties	225	149	5	2	30	0	...	...	38
Non-financial customers	1,806	1,045	553	58	78	3	11	11	48
Options sold (gross basis)	26,000	11,664	10,420	1,867	1,377	26	22	38	586
Reporting dealers	18,506	7,392	8,266	1,530	957	18	9	14	321
Other financial institutions	6,275	3,474	1,865	305	364	7	8	17	234
Central counterparties	124	69	3	0	15	0	...	...	38
Non-financial customers	1,219	799	289	32	56	1	6	6	31
Options bought (gross basis)	24,793	10,482	10,282	1,824	1,597	24	22	48	514
Reporting dealers	18,628	7,429	8,189	1,543	1,080	17	8	28	334
Other financial institutions	5,579	2,807	1,829	256	494	5	10	15	163
Central counterparties	101	81	2	2	15	0	...	...	1
Non-financial customers	587	246	264	26	23	2	5	4	17
Gross market values									
Total interest rate contracts	9,992	2,271	4,586	751	1,540	80	123	72	570
FRAs	153	140	4	0	2	0	0	1	6
Reporting dealers	10	10	0	0	0	0	0	0	0
Other financial institutions	131	121	4	0	2	0	0	0	4
Central counterparties	103	100	1	0	1	0	0	0	0
Non-financial customers	12	10	1	0	0	0	0	0	1
Swaps	8,915	1,900	4,060	710	1,420	76	123	70	557
Reporting dealers	1,708	444	717	137	233	13	20	8	136
Other financial institutions	6,613	1,352	3,018	548	1,105	59	88	55	389
Central counterparties	4,569	1,020	2,081	392	647	37	70	42	279
Non-financial customers	594	104	325	25	82	4	15	7	32
Total options	924	231	521	41	119	4	0	1	7
Reporting dealers	676	149	411	34	76	2	0	0	3
Other financial institutions	210	71	91	6	37	1	0	0	3
Central counterparties	1	0	0	0	1	0	...	...	0
Non-financial customers	38	11	19	0	6	0	0	0	1
Options sold (gross basis)	791	192	463	39	87	3	0	0	6
Reporting dealers	669	149	409	35	70	2	0	0	4
Other financial institutions	110	38	49	4	16	1	0	0	1
Central counterparties	1	0	0	...	1	0	...	...	0
Non-financial customers	11	5	5	0	1	0	0	0	0
Options bought (gross basis)	802	188	467	37	102	3	0	0	5
Reporting dealers	676	149	411	34	76	2	0	0	3
Other financial institutions	99	33	42	2	21	0	0	0	1
Central counterparties	1	0	0	0	1	0	...	...	0
Non-financial customers	27	7	14	0	5	0	0	0	0
Herfindahl indices									
FRAs	624	808	661	3,140	1,193	1,547	4,114	959	
Between reporters	760	1,773	5,703	1,086	1,693	2,647	4,201	1,216	
With non-reporters	631	802	666	3,186	1,194	1,552	4,269	1,028	
Swaps	423	571	423	619	714	1,322	1,019	1,288	
Between reporters	483	618	456	504	887	824	1,021	1,996	
With non-reporters	431	574	431	627	724	1,678	1,028	1,264	
Total options	652	776	662	787	896	998	3,280	3,030	
Between reporters	663	795	693	770	864	955	1,825	4,211	
With non-reporters	688	849	670	1,053	1,115	1,428	3,969	5,128	