

Turnover of OTC foreign exchange instruments

April 2019 daily averages, in millions of US dollars

Table D11.1

	Total	Spot transactions	Outright forwards	Foreign exchange swaps	Currency swaps	FX options
Total, "net-net" basis	6,595,471	1,987,441	999,318	3,202,667	108,486	297,522
By currency						
US dollar	5,824,036	1,687,179	883,119	2,905,785	101,895	246,058
Euro	2,129,114	615,509	255,673	1,141,653	26,012	90,267
Yen	1,108,495	360,221	145,256	515,729	24,054	63,234
Pound (sterling)	843,698	239,765	108,735	444,190	19,071	31,937
Australian dollar	446,511	170,020	52,827	186,332	12,077	25,254
Canadian dollar	332,053	121,791	42,963	145,739	7,168	14,392
Swiss franc	327,022	85,683	36,237	194,094	1,961	9,047
Renminbi	285,030	96,896	35,600	136,851	1,564	14,120
Other currencies	1,894,984	597,818	438,227	734,959	23,170	100,736
By counterparty						
With reporting dealers	2,523,141	592,902	267,784	1,498,371	55,952	108,131
Local	818,039	201,631	84,770	466,790	20,688	44,161
Cross-border	1,705,101	391,271	183,014	1,031,582	35,265	63,970
With other financial	3,598,511	1,235,512	615,431	1,538,516	46,599	162,453
Local	1,838,320	708,709	308,869	710,449	12,800	97,493
Cross-border	1,760,191	526,803	306,563	828,067	33,799	64,960
Non-reporting banks	1,615,720	448,235	126,515	967,327	21,531	52,112
Institutional investors	776,872	308,349	214,863	212,409	8,360	32,892
Hedge funds and PTFs	593,020	261,175	153,905	122,887	11,463	43,590
Official sector	88,805	17,636	21,139	48,457	640	933
Other	499,332	195,322	95,394	174,343	3,850	30,422
Undistributed	24,760	4,793	3,614	13,093	755	2,504
With non-financial	473,784	159,028	116,104	165,780	5,935	26,938
Local	243,984	96,115	52,189	77,307	2,657	15,716
Cross-border	229,800	62,913	63,915	88,473	3,278	11,222
Of which: prime brokered	1,488,252	918,450	251,431	217,531	395	100,445
Of which: retail-driven	201,653	65,614	13,618	96,824	192	25,405
Total, "net-gross" basis	8,300,586	2,378,712	1,182,332	4,234,248	143,751	361,493
By country						
United Kingdom	3,576,409	1,143,755	541,629	1,645,696	78,001	167,328
United States	1,370,119	475,773	246,079	579,155	6,550	62,562
Singapore	639,869	153,862	98,318	335,724	7,063	44,890
Hong Kong SAR	632,108	111,701	58,619	417,161	21,686	22,934
Japan	375,505	97,614	61,133	195,279	6,049	15,421
Switzerland	275,719	64,203	29,941	161,148	36	20,389
France	167,123	22,866	19,752	117,885	2,513	4,083
China	136,017	43,302	5,466	84,347	344	2,557
Germany	124,448	18,916	6,982	95,725	1,157	1,668
Other countries	1,003,271	246,719	114,412	602,128	20,351	19,661