

## Turnover of OTC interest rate derivatives

April 2019 daily averages, in millions of US dollars

Table D12.1

	All products	Forward rate agreements	Swaps			Total options	Other products
			Total	Of which: overnight index swaps	Of which: other interest rate swaps		
<b>Total, "net-net" basis</b>	<b>6,505,247</b>	<b>1,902,438</b>	<b>4,146,403</b>	<b>2,045,503</b>	<b>2,100,899</b>	<b>450,606</b>	<b>5,801</b>
By currency							
US dollar	3,274,251	1,263,118	1,871,256	1,102,530	768,726	139,877	...
Euro	1,587,268	387,006	917,054	408,414	508,639	283,208	...
Pound (sterling)	537,800	172,429	358,361	196,569	161,792	7,010	...
Australian dollar	400,772	479	398,173	248,986	149,187	2,120	...
Yen	213,235	2,373	201,335	14,829	186,506	9,526	...
Canadian dollar	90,497	498	89,005	23,241	65,764	994	...
Swedish krona	60,904	28,972	30,775	1,129	29,645	1,158	...
New Zealand dollar	55,968	32	55,713	21,785	33,928	224	...
Renminbi	33,107	143	31,356	361	30,995	1,609	...
Norwegian krone	30,506	8,310	20,669	1,052	19,617	1,526	...
Won	26,860	57	25,663	293	25,371	1,140	...
Swiss franc	26,055	8,503	17,419	4,358	13,061	133	...
Rand	25,180	8,447	16,465	1,801	14,664	268	...
Mexican peso	23,344	20	23,255	1,413	21,842	69	...
Other currencies	119,500	22,053	89,904	18,742	71,162	1,743	...
By counterparty							
With reporting dealers	1,556,553	364,795	909,966	354,033	555,933	281,793	...
Local	738,513	168,685	431,711	170,535	261,175	138,117	...
Cross-border	818,041	196,109	478,255	183,497	294,758	143,676	...
With other financial	4,527,101	1,322,606	3,041,058	1,572,571	1,468,487	163,437	...
Local	2,316,375	725,640	1,531,647	854,744	676,903	59,089	...
Cross-border	2,210,726	596,966	1,509,411	717,827	791,584	104,349	...
With non-financial	415,792	215,038	195,379	118,900	76,479	5,375	...
Local	101,813	52,950	46,202	28,675	17,527	2,661	...
Cross-border	313,979	162,088	149,176	90,224	58,952	2,714	...
<b>Total, "net-gross" basis</b>	<b>7,324,002</b>	<b>2,098,547</b>	<b>4,624,658</b>	<b>2,229,001</b>	<b>2,395,657</b>	<b>594,282</b>	<b>6,516</b>
By country							
United Kingdom	3,670,238	999,705	2,228,032	1,073,939	1,154,092	442,306	196
United States	2,356,103	864,806	1,367,715	789,473	578,242	119,183	4,399
Hong Kong SAR	435,872	58,215	373,982	164,351	209,631	3,006	668
Japan	135,256	759	129,899	11,393	118,505	4,579	19
Canada	122,634	32,787	86,667	16,208	70,459	3,137	43
France	120,023	36,173	79,487	41,742	37,744	4,038	326
Singapore	116,443	18,117	94,066	35,493	58,573	3,896	364
Australia	97,099	11,545	83,698	47,606	36,092	1,857	...
Germany	56,021	30,340	24,824	3,773	21,052	857	...
Switzerland	31,885	3,706	28,168	17,282	10,885	11	...
Netherlands	28,231	16,993	11,131	991	10,140	106	...
Spain	16,238	0	15,625	1,562	14,063	612	...
New Zealand	16,215	592	15,622	9,631	5,991	1	...
China	16,024	...	13,923	78	13,844	1,749	353
Other countries	105,721	24,808	71,820	15,477	56,343	8,945	148