

# OTC, foreign exchange derivatives

In billions of US dollars

Table D6

	Total	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other
	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17
<b>Notional amounts outstanding</b>									
Total foreign exchange contracts	76,980	66,877	25,445	14,330	10,375	3,597	3,808	1,644	27,884
Outright forwards and forex swaps	43,871	38,200	13,834	7,595	6,111	2,236	2,320	1,078	16,367
Reporting dealers	15,876	14,663	4,640	3,253	2,229	737	783	335	5,111
Other financial institutions	22,271	19,294	6,471	3,487	3,091	1,218	1,069	477	9,435
Central counterparties	1,098	1,100	5	0	1	0	0	0	1,090
Non-financial customers	5,724	4,243	2,722	855	790	281	469	266	1,820
Total including gold	44,119								
Currency swaps	22,207	19,204	7,988	4,419	3,244	968	1,165	395	7,031
Reporting dealers	12,482	11,345	3,903	2,991	1,687	503	615	143	3,777
Other financial institutions	7,195	5,958	2,691	1,140	1,085	366	363	180	2,605
Central counterparties	63	56	1	1	0	0	0	...	69
Non-financial customers	2,529	1,900	1,394	288	471	99	186	72	649
Total options	10,901	9,474	3,624	2,316	1,020	392	323	171	4,484
Reporting dealers	5,138	4,391	1,766	1,356	475	235	139	63	1,850
Other financial institutions	4,662	4,126	1,363	784	408	133	126	86	2,297
Central counterparties	1	1	0	...	...	...	...	0	1
Non-financial customers	1,102	957	496	176	137	24	58	21	336
Total including gold	11,029								
Options sold (gross basis)	8,111	6,969	2,711	1,898	762	316	228	111	3,227
Reporting dealers	5,131	4,327	1,759	1,383	483	236	136	60	1,877
Other financial institutions	2,425	2,150	713	428	207	69	64	41	1,179
Central counterparties	0	1	0	...	...	...	...	...	0
Non-financial customers	555	492	238	88	73	11	28	11	170
Total including gold	8,186								
Options bought (gross basis)	7,928	6,895	2,679	1,773	733	311	234	122	3,107
Reporting dealers	5,145	4,454	1,772	1,330	467	234	143	66	1,823
Other financial institutions	2,236	1,976	650	356	202	64	62	45	1,118
Central counterparties	1	0	0	...	...	...	...	0	1
Non-financial customers	547	465	258	88	64	13	29	11	166
Total including gold	8,010								
Total contracts including gold	77,356								
<b>Gross market values</b>									
Total foreign exchange contracts	2,329	2,031	884	382	320	105	136	47	754
Outright forwards and forex swaps	1,044	957	382	166	133	39	65	30	315
Reporting dealers	421	397	158	76	52	17	20	12	110
Other financial institutions	455	426	147	68	50	18	26	12	163
Central counterparties	26	34	0	0	0	0	...	0	18
Non-financial customers	168	133	78	23	31	4	19	6	42
Currency swaps	1,107	920	444	155	174	52	66	16	386
Reporting dealers	525	463	190	84	59	20	29	6	197
Other financial institutions	362	292	149	47	63	22	18	6	128
Central counterparties	2	2	0	0	0	...	0	...	2
Non-financial customers	220	165	106	24	52	10	19	4	60
Total options	179	154	58	61	13	13	5	1	53
Reporting dealers	96	81	30	41	4	10	2	0	23
Other financial institutions	55	47	17	14	6	2	1	0	23
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	28	26	11	6	3	1	1	0	7
Options sold (gross basis)	137	116	42	57	8	10	3	1	37
Reporting dealers	95	79	28	46	4	9	1	0	22
Other financial institutions	30	26	9	8	3	1	1	0	12
Central counterparties	0	0	...	...	...	...	...	...	0
Non-financial customers	13	12	5	3	2	0	0	0	4
Options bought (gross basis)	136	116	44	50	9	12	3	1	38
Reporting dealers	96	81	30	41	4	10	2	0	23
Other financial institutions	25	21	8	6	3	1	1	0	11
Central counterparties	0	0	...	0	0	...	...	0	0
Non-financial customers	15	14	6	3	2	0	1	0	4
Total FX contracts including gold	2,347								
<b>Herfindahl indices<sup>1</sup></b>									
Outright forwards, forex swaps and currency swaps	488	505	474	541	554	637	596	650	
Between reporters	516	533	537	604	635	631	653	681	
With non-reporters	480	496	442	521	508	723	592	687	
Total options	779	777	717	687	855	948	815	990	
Between reporters	729	722	720	672	864	996	787	1,154	
With non-reporters	950	953	778	824	939	1,018	924	973	

<sup>1</sup> 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.