

OTC, foreign exchange derivatives

In billions of US dollars

Table D6

	Total	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other
	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19
Notional amounts outstanding									
Total foreign exchange contracts	98,651	87,299	29,408	15,608	11,384	4,160	5,124	1,881	42,438
Outright forwards and forex swaps	59,359	53,308	16,246	8,418	6,490	2,688	2,908	1,216	27,443
Reporting dealers	20,055	18,810	5,280	3,877	2,248	873	996	337	7,687
Other financial institutions	31,939	28,870	7,821	3,609	3,269	1,505	1,426	578	16,802
Central counterparties	3,436	3,386	18	6	5	9	0	0	3,447
Non-financial customers	7,365	5,627	3,146	932	972	311	486	301	2,954
Total including gold	59,854								
Currency swaps	26,443	22,995	9,493	4,519	4,029	1,003	1,766	585	8,495
Reporting dealers	13,662	12,454	4,383	2,888	2,074	469	941	201	3,914
Other financial institutions	9,693	8,159	3,575	1,295	1,473	418	557	289	3,619
Central counterparties	205	184	7	0	0	0	0	0	219
Non-financial customers	3,088	2,382	1,535	336	482	116	267	96	962
Total options	12,806	10,996	3,668	2,670	865	468	450	80	6,415
Reporting dealers	5,777	4,965	1,707	1,520	399	233	206	23	2,501
Other financial institutions	5,524	4,653	1,419	949	352	203	174	38	3,259
Central counterparties	103	102	37	1	7	5	0	...	56
Non-financial customers	1,505	1,378	542	201	113	31	70	19	655
Total including gold	13,068								
Options sold (gross basis)	9,226	7,881	2,681	2,134	616	345	314	49	4,432
Reporting dealers	5,746	4,920	1,695	1,542	386	234	199	23	2,493
Other financial institutions	2,779	2,315	731	496	177	99	82	18	1,640
Central counterparties	54	52	19	0	3	2	0	...	31
Non-financial customers	701	645	255	96	53	13	33	8	298
Total including gold	9,406								
Options bought (gross basis)	9,358	8,080	2,694	2,056	648	356	342	55	4,485
Reporting dealers	5,808	5,009	1,719	1,497	412	233	213	24	2,510
Other financial institutions	2,745	2,338	689	453	175	104	91	20	1,619
Central counterparties	49	49	18	0	3	2	0	...	25
Non-financial customers	805	733	287	105	60	19	37	11	357
Total including gold	9,499								
Total contracts including gold	99,408								
Gross market values									
Total foreign exchange contracts	2,229	1,852	748	314	284	97	117	48	998
Outright forwards and forex swaps	1,045	909	307	137	112	47	53	27	497
Reporting dealers	371	333	97	70	41	16	22	10	152
Other financial institutions	522	462	141	52	51	25	22	12	280
Central counterparties	58	66	3	1	2	0	0	0	44
Non-financial customers	152	114	68	15	21	6	9	6	64
Currency swaps	1,008	786	391	133	163	40	58	20	424
Reporting dealers	431	371	125	71	57	14	25	6	193
Other financial institutions	365	266	161	40	56	18	17	9	164
Central counterparties	4	3	0	0	0	0	0	0	4
Non-financial customers	211	148	105	22	50	8	17	5	67
Total options	177	157	50	44	9	9	6	1	77
Reporting dealers	79	73	21	27	3	5	2	0	29
Other financial institutions	65	59	18	12	4	3	2	0	33
Central counterparties	1	1	0	0	0	0	0	0	0
Non-financial customers	32	26	12	5	2	1	2	0	15
Options sold (gross basis)	130	112	39	38	7	7	4	1	52
Reporting dealers	80	69	22	30	3	5	2	0	27
Other financial institutions	34	31	10	6	2	2	1	0	17
Central counterparties	0	0	0	0	0	0	0	0	0
Non-financial customers	16	13	6	2	1	1	1	0	7
Options bought (gross basis)	127	114	34	36	6	7	4	1	53
Reporting dealers	79	73	21	27	3	5	2	0	29
Other financial institutions	31	28	8	6	2	1	1	0	16
Central counterparties	0	1	0	0	0	0	0	0	0
Non-financial customers	17	13	6	3	1	1	1	0	8
Total FX contracts including gold	2,260								
Herfindahl indices¹									
Outright forwards, forex swaps and currency swaps	509	525	477	522	527	653	644	751	
Between reporters	515	528	506	564	550	620	661	811	
With non-reporters	523	553	462	474	536	758	718	779	
Total options	835	804	772	780	907	1,012	746	972	
Between reporters	781	750	750	759	871	1,009	724	1,055	
With non-reporters	1,005	976	853	986	1,021	1,165	884	974	

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.