

OTC, foreign exchange derivatives

In billions of US dollars

Table D6

	Total	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other
	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17
Notional amounts outstanding									
Total foreign exchange contracts	87,117	74,756	28,280	14,838	12,257	4,257	4,088	2,268	33,490
Outright forwards and forex swaps	50,847	43,927	15,058	7,978	7,526	2,794	2,473	1,432	20,506
Reporting dealers	17,316	15,771	4,738	3,429	2,748	841	841	438	5,826
Other financial institutions	26,195	22,597	7,281	3,662	3,607	1,565	1,149	630	11,897
Central counterparties	2,005	1,988	7	1	12	1	0	0	2,003
Non-financial customers	7,337	5,559	3,039	887	1,170	388	483	365	2,783
Total including gold	51,228								
Currency swaps	25,535	21,826	9,573	4,646	3,837	1,050	1,286	623	8,229
Reporting dealers	13,736	12,349	4,602	3,067	1,981	513	691	231	4,038
Other financial institutions	8,711	7,106	3,375	1,269	1,331	428	395	295	3,223
Central counterparties	88	87	1	0	0	0	0	...	87
Non-financial customers	3,088	2,372	1,596	310	525	109	200	97	968
Total options	10,679	9,003	3,649	2,214	894	413	330	212	4,643
Reporting dealers	5,076	4,250	1,781	1,281	417	237	154	86	1,947
Other financial institutions	4,178	3,480	1,287	741	322	151	108	103	2,166
Central counterparties	7	6	1	1	0	1	0	...	4
Non-financial customers	1,424	1,274	581	192	155	25	68	24	530
Total including gold	10,818								
Options sold (gross basis)	7,985	6,589	2,741	1,823	663	326	246	143	3,437
Reporting dealers	5,098	4,175	1,784	1,307	414	239	159	84	2,036
Other financial institutions	2,204	1,795	681	426	170	77	54	49	1,157
Central counterparties	3	3	0	1	0	0	0	...	2
Non-financial customers	682	620	275	91	80	11	33	11	244
Total including gold	8,070								
Options bought (gross basis)	7,770	6,663	2,689	1,672	647	324	238	155	3,153
Reporting dealers	5,054	4,324	1,777	1,256	420	236	150	88	1,858
Other financial institutions	1,974	1,685	606	315	153	74	53	54	1,009
Central counterparties	3	3	0	1	0	0	0	...	2
Non-financial customers	742	654	306	101	75	15	35	13	286
Total including gold	7,856								
Total contracts including gold	87,638								
Gross market values									
Total foreign exchange contracts	2,293	1,974	782	300	305	91	107	47	979
Outright forwards and forex swaps	1,111	1,021	317	130	125	40	51	29	510
Reporting dealers	408	376	122	64	50	16	17	11	160
Other financial institutions	518	493	119	49	46	19	19	11	281
Central counterparties	62	69	1	2	1	0	0	0	51
Non-financial customers	186	153	76	17	30	5	16	6	69
Currency swaps	989	789	409	116	165	39	52	17	392
Reporting dealers	434	372	157	57	58	12	20	7	185
Other financial institutions	336	256	142	37	59	18	14	6	140
Central counterparties	3	3	0	0	0	0	0	0	2
Non-financial customers	219	160	110	22	48	9	18	4	67
Total options	192	164	57	54	15	12	4	1	77
Reporting dealers	94	78	29	35	5	9	1	0	30
Other financial institutions	64	55	16	14	6	2	1	1	34
Central counterparties	0	0	0	0	0	0	0	0	0
Non-financial customers	34	32	12	5	4	1	1	0	13
Options sold (gross basis)	144	123	40	50	9	10	2	1	53
Reporting dealers	95	79	26	40	5	8	1	0	29
Other financial institutions	33	29	8	7	3	1	0	0	17
Central counterparties	0	0	0	0	0	0	0	0	0
Non-financial customers	16	15	5	3	2	0	1	0	7
Options bought (gross basis)	143	120	44	44	10	10	3	1	53
Reporting dealers	94	78	29	35	5	9	1	0	30
Other financial institutions	31	26	8	6	3	1	1	0	17
Central counterparties	0	0	0	0	0	0	0	0	0
Non-financial customers	18	17	7	3	2	0	1	0	7
Total FX contracts including gold	2,314								
Herfindahl indices¹									
Outright forwards, forex swaps and currency swaps	458	472	443	518	631	606	577	612	
Between reporters	487	503	496	564	704	583	626	642	
With non-reporters	442	452	415	501	571	688	581	622	
Total options	749	732	707	699	847	939	728	885	
Between reporters	720	708	720	669	833	993	750	924	
With non-reporters	858	826	723	884	964	1,005	797	910	

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.