

OTC, interest rate derivatives

In billions of US dollars

Table D7

	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
Notional amounts outstanding									
Total interest rate contracts	415,914	156,206	122,637	40,844	32,610	3,864	9,573	5,071	45,110
FRAs	72,584	38,796	22,131	5	6,125	953	13	1,903	2,657
Reporting dealers	1,052	625	76	0	16	3	0	60	271
Other financial institutions	70,445	37,317	22,039	2	6,100	950	8	1,812	2,217
Central counterparties	66,598	34,805	21,946	1	6,048	932	0	1,765	1,100
Non-financial customers	1,087	854	16	3	9	0	5	30	169
Swaps	306,144	99,878	86,695	38,964	23,640	2,876	9,515	3,090	41,487
Reporting dealers	19,824	5,434	5,564	2,214	1,229	115	266	209	4,793
Other financial institutions	278,104	91,891	78,132	35,765	21,951	2,724	8,942	2,770	35,931
Central counterparties	252,838	85,094	70,451	32,931	20,043	2,436	8,413	2,460	31,010
Non-financial customers	8,216	2,553	2,999	986	460	37	307	112	763
Total options	36,970	17,531	13,812	1,874	2,844	35	46	78	750
Reporting dealers	18,710	7,806	8,227	1,310	986	18	9	28	328
Other financial institutions	16,129	8,444	4,955	530	1,752	14	28	36	370
Central counterparties	226	135	14	0	55	0	...	5	17
Non-financial customers	2,131	1,281	629	34	106	4	9	14	52
Options sold (gross basis)	28,359	13,060	11,201	1,693	1,784	27	24	47	523
Reporting dealers	18,732	7,627	8,440	1,365	942	19	9	23	307
Other financial institutions	8,240	4,488	2,443	304	787	8	10	16	183
Central counterparties	79	36	7	0	27	0	...	2	6
Non-financial customers	1,387	945	318	24	54	1	4	9	33
Options bought (gross basis)	27,320	12,278	10,837	1,490	2,046	25	31	58	556
Reporting dealers	18,688	7,984	8,014	1,254	1,029	16	9	33	349
Other financial institutions	7,889	3,956	2,512	226	965	6	17	20	187
Central counterparties	147	99	7	0	28	0	...	2	11
Non-financial customers	743	337	311	10	52	3	5	6	19
Gross market values									
Total interest rate contracts	8,499	1,778	3,960	628	1,354	66	123	66	525
FRAs	53	41	5	0	1	0	0	0	4
Reporting dealers	3	3	0	0	0	0	0	0	0
Other financial institutions	43	34	5	0	1	0	0	0	3
Central counterparties	31	26	3	0	1	0	0	0	0
Non-financial customers	6	5	1	0	0	0	0	0	1
Swaps	7,683	1,522	3,551	594	1,253	62	122	65	514
Reporting dealers	1,502	383	622	128	217	11	17	7	118
Other financial institutions	5,631	1,044	2,639	442	954	47	91	52	363
Central counterparties	4,052	790	1,925	334	579	28	76	41	279
Non-financial customers	550	95	290	25	83	4	15	7	32
Total options	764	215	404	33	100	4	0	0	7
Reporting dealers	530	135	303	27	59	2	0	0	3
Other financial institutions	195	69	84	6	32	2	0	0	3
Central counterparties	3	0	0	0	3	0	0
Non-financial customers	39	11	17	0	9	0	0	0	1
Options sold (gross basis)	644	165	363	33	72	4	0	0	6
Reporting dealers	527	122	314	30	55	2	0	0	4
Other financial institutions	104	39	44	3	14	1	0	0	2
Central counterparties	1	0	0	...	1	0	0
Non-financial customers	13	5	5	0	3	0	0	0	0
Options bought (gross basis)	647	171	354	30	83	3	0	0	5
Reporting dealers	530	135	303	27	59	2	0	0	3
Other financial institutions	91	30	39	2	17	0	0	0	1
Central counterparties	2	0	0	0	2	0	0
Non-financial customers	26	7	12	0	6	0	0	0	1
Herfindahl indices									
FRAs	670	796	847	3,664	1,151	1,525	2,683	1,050	
Between reporters	1,018	1,682	5,691	4,781	1,363	3,423	4,876	2,199	
With non-reporters	680	799	855	4,426	1,157	1,525	2,837	1,111	
Swaps	422	568	430	610	720	1,291	995	1,150	
Between reporters	502	621	555	513	712	828	1,016	2,360	
With non-reporters	431	573	439	614	732	1,712	1,000	1,113	
Total options	709	845	684	800	1,284	984	2,958	3,044	
Between reporters	671	826	677	764	879	965	2,109	3,466	
With non-reporters	900	988	889	1,334	2,334	1,427	3,513	4,642	