

OTC, interest rate derivatives

In billions of US dollars

Table D7

	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 interest rate contracts	523,960	199,190	135,431	39,156	46,971	3,861	13,720	5,213	80,417
FRAs	88,984	49,900	23,623	26	8,571	926	68	1,877	3,992
Reporting dealers	548	195	44	1	8	6	3	38	255
Other financial institutions	87,735	49,196	23,525	22	8,558	921	54	1,825	3,635
Central counterparties	82,402	45,778	23,116	18	8,399	918	44	1,778	2,351
Non-financial customers	701	510	54	4	4	0	11	15	102
Swaps	389,337	124,465	96,350	37,303	36,455	2,907	13,598	3,201	75,058
Reporting dealers	15,941	4,261	4,309	1,370	1,225	164	258	161	4,192
Other financial institutions	363,096	117,121	89,067	35,085	34,582	2,694	12,901	2,941	68,705
Central counterparties	325,248	105,052	78,394	32,448	31,758	2,402	12,212	2,751	60,231
Non-financial customers	10,300	3,083	2,974	848	647	49	438	99	2,162
Total options	45,298	24,825	15,458	1,826	1,946	28	54	135	1,027
Reporting dealers	22,455	11,959	7,880	1,331	910	11	13	30	322
Other financial institutions	19,901	11,040	6,776	442	940	12	32	95	563
Central counterparties	60	5	5	0	...	...	...	25	25
Non-financial customers	2,942	1,826	802	53	96	4	9	11	142
Options sold (gross basis)	35,467	19,737	11,724	1,623	1,513	22	36	91	722
Reporting dealers	22,820	12,278	7,911	1,324	933	13	12	28	321
Other financial institutions	10,548	6,090	3,288	272	513	7	18	53	309
Central counterparties	31	5	2	...	...	...	...	12	12
Non-financial customers	2,098	1,369	525	28	67	2	6	10	92
Options bought (gross basis)	32,287	17,047	11,614	1,534	1,343	18	32	74	627
Reporting dealers	22,090	11,640	7,849	1,338	886	10	14	31	323
Other financial institutions	9,353	4,950	3,488	171	427	6	14	42	254
Central counterparties	29	...	3	0	...	...	...	13	13
Non-financial customers	844	457	277	26	29	2	3	1	50
Gross market values									
Total interest rate contracts	8,806	1,745	4,352	568	1,118	65	118	53	786
FRAs	232	67	104	0	24	3	1	4	30
Reporting dealers	14	6	5	0	0	0	0	0	1
Other financial institutions	202	50	94	0	23	2	0	4	28
Central counterparties	163	34	82	0	22	2	0	4	19
Non-financial customers	16	10	5	0	0	0	0	0	0
Swaps	7,793	1,425	3,827	537	1,044	59	117	48	737
Reporting dealers	1,422	334	615	106	222	11	14	3	117
Other financial institutions	5,736	968	2,874	407	748	44	89	40	565
Central counterparties	4,066	723	2,055	312	391	29	72	32	453
Non-financial customers	635	123	337	23	75	4	14	4	55
Total options	782	254	421	31	51	3	1	2	19
Reporting dealers	485	145	270	26	36	1	0	1	6
Other financial institutions	252	94	128	5	13	1	0	1	10
Central counterparties	0	0	0	0	...	...	...	0	0
Non-financial customers	45	15	23	0	3	0	0	0	3
Options sold (gross basis)	631	202	339	29	41	2	1	1	14
Reporting dealers	481	144	268	26	33	1	0	1	7
Other financial institutions	135	53	64	3	8	1	0	0	6
Central counterparties	0	0	0	...	...	...	...	0	0
Non-financial customers	14	5	7	0	0	0	0	0	1
Options bought (gross basis)	632	196	350	28	43	2	0	1	12
Reporting dealers	485	145	270	26	36	1	0	1	6
Other financial institutions	117	41	64	2	5	0	0	0	4
Central counterparties	0	0	0	0	...	...	...	0	0
Non-financial customers	31	10	16	0	2	0	0	0	1
Herfindahl indices									
FRAs	569	770	576	1,415	1,277	1,353	4,058	2,035	
Between reporters	1,016	2,791	2,803	3,095	1,986	6,039	4,439	4,125	
With non-reporters	569	764	579	1,377	1,282	1,358	4,042	2,169	
Swaps	442	603	463	544	722	1,223	1,209	1,113	
Between reporters	564	640	620	501	1,017	1,145	986	3,197	
With non-reporters	451	612	470	548	718	1,702	1,221	1,084	
Total options	746	864	717	767	1,247	1,321	1,739	5,442	
Between reporters	705	849	668	792	1,129	1,153	1,749	3,814	
With non-reporters	885	937	1,086	787	1,544	1,774	2,122	7,064	