

OTC, interest rate derivatives

In billions of US dollars

Table D7

	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 interest rate contracts	426,649	156,507	121,891	38,772	37,570	4,107	10,944	5,985	50,874
FRAs	68,334	36,846	18,763	26	6,247	947	7	2,113	3,386
Reporting dealers	1,252	401	72	0	19	0	0	66	693
Other financial institutions	65,630	35,198	18,677	24	6,221	946	1	1,993	2,570
Central counterparties	61,343	32,355	18,563	20	6,201	943	0	1,894	1,367
Non-financial customers	1,452	1,248	14	2	6	0	5	54	123
Swaps	318,871	101,025	88,161	37,058	28,568	3,125	10,900	3,706	46,327
Reporting dealers	20,689	5,159	5,812	1,939	1,265	175	289	280	5,772
Other financial institutions	288,513	93,049	79,186	34,232	26,750	2,897	10,286	3,272	38,841
Central counterparties	258,461	86,439	68,863	32,280	24,081	2,533	9,659	2,848	31,758
Non-financial customers	9,668	2,817	3,163	888	554	53	325	154	1,714
Total options	39,112	18,623	14,966	1,688	2,755	35	37	166	841
Reporting dealers	18,779	7,930	8,229	1,213	985	17	10	42	353
Other financial institutions	17,725	9,125	5,968	439	1,643	14	18	92	426
Central counterparties	414	298	16	0	87	0	...	9	4
Non-financial customers	2,608	1,568	770	36	126	5	9	31	63
Options sold (gross basis)	29,864	14,111	11,625	1,558	1,821	29	24	96	601
Reporting dealers	18,828	7,887	8,281	1,269	962	19	10	45	356
Other financial institutions	9,369	5,112	2,944	264	797	7	9	35	201
Central counterparties	183	129	8	...	43	0	...	2	0
Non-financial customers	1,667	1,112	400	26	61	2	5	16	44
Options bought (gross basis)	28,027	12,443	11,570	1,342	1,919	24	23	112	594
Reporting dealers	18,730	7,973	8,177	1,157	1,008	15	10	40	350
Other financial institutions	8,356	4,013	3,023	175	846	6	9	58	225
Central counterparties	231	169	8	0	44	0	...	6	4
Non-financial customers	942	456	370	10	65	3	5	14	19
Gross market values									
Total interest rate contracts	7,579	1,434	3,561	491	1,292	62	135	65	539
FRAs	112	43	28	0	20	0	0	4	16
Reporting dealers	10	3	3	0	1	0	0	0	3
Other financial institutions	98	37	24	0	20	0	0	3	13
Central counterparties	84	32	21	0	20	0	0	3	8
Non-financial customers	5	3	1	0	0	0	0	0	0
Swaps	6,747	1,202	3,146	462	1,171	58	134	61	513
Reporting dealers	1,466	336	618	113	236	12	15	8	128
Other financial institutions	4,712	772	2,233	328	846	42	105	46	340
Central counterparties	3,130	555	1,525	249	438	24	79	33	227
Non-financial customers	569	95	295	21	89	4	15	7	45
Total options	719	189	386	29	100	3	0	1	10
Reporting dealers	487	117	282	24	57	2	0	0	4
Other financial institutions	192	62	84	4	35	1	0	1	5
Central counterparties	2	0	0	0	2	0	0	0	0
Non-financial customers	40	10	20	0	8	0	0	0	1
Options sold (gross basis)	597	149	332	29	75	3	0	1	9
Reporting dealers	483	110	282	26	57	2	0	0	5
Other financial institutions	103	35	44	3	16	1	0	0	3
Central counterparties	0	0	0	0	0	0	0	0	0
Non-financial customers	11	4	6	0	1	0	0	0	1
Options bought (gross basis)	605	150	336	26	83	2	0	1	7
Reporting dealers	487	117	282	24	57	2	0	0	4
Other financial institutions	90	27	40	2	19	0	0	0	2
Central counterparties	2	0	0	0	2	0	0	0	0
Non-financial customers	28	6	14	0	7	0	0	0	1
Herfindahl indices									
FRAs	775	853	1,082	1,668	1,230	1,450	4,376	1,179	
Between reporters	1,620	4,557	6,754	4,570	3,197	5,252	3,423	3,744	
With non-reporters	785	840	1,094	1,696	1,238	1,451	4,550	1,229	
Swaps	406	579	420	610	719	1,241	1,007	1,168	
Between reporters	506	611	566	499	700	866	970	2,265	
With non-reporters	417	592	429	613	737	1,615	1,013	1,157	
Total options	716	863	709	794	1,025	1,045	3,201	3,031	
Between reporters	686	854	687	804	889	978	1,741	2,938	
With non-reporters	820	963	913	876	1,305	1,506	3,813	3,962	