

**Foreign exchange derivatives**

In billions of US dollars and Herfindahl points

H2 2019	TOT	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other currencies
<b>Notional amounts outstanding</b>									
<b>Total foreign exchange contracts</b>	<b>92,177</b>	<b>80,989</b>	<b>28,129</b>	<b>14,938</b>	<b>11,812</b>	<b>4,026</b>	<b>4,747</b>	<b>1,809</b>	<b>37,904</b>
Outright forwards and forex swaps	54,647	48,503	15,387	8,061	6,296	2,615	2,589	1,151	24,692
Reporting dealers	17,499	16,319	4,803	3,411	2,045	847	752	318	6,503
Other financial institutions	30,086	26,783	7,550	3,751	3,223	1,459	1,371	549	15,486
Central counterparties	3,152	3,118	14	2	4	8	0	0	3,157
Non-financial customers	7,062	5,401	3,035	898	1,028	309	467	283	2,703
Total including gold	55,159								
Currency Swaps	26,288	22,852	9,446	4,498	4,291	1,015	1,748	576	8,148
Reporting dealers	13,295	12,075	4,251	2,838	2,053	482	905	193	3,793
Other financial institutions	9,856	8,371	3,653	1,304	1,692	421	577	296	3,399
Central counterparties	175	202	6	0	0	0	0	...	142
Non-financial customers	3,137	2,407	1,542	355	547	112	266	88	956
Total options	11,205	9,633	3,295	2,380	1,225	396	410	82	4,988
Reporting dealers	4,916	4,204	1,469	1,307	521	207	183	26	1,916
Other financial institutions	4,782	4,071	1,283	859	558	164	155	39	2,435
Central counterparties	115	112	44	1	16	5	0	...	53
Non-financial customers	1,507	1,359	543	214	146	25	72	17	638
Total including gold	11,427								
Options sold (gross basis)	8,088	6,928	2,385	1,896	842	301	293	53	3,478
Reporting dealers	4,934	4,205	1,470	1,331	496	208	176	26	1,956
Other financial institutions	2,438	2,070	653	466	279	83	80	19	1,225
Central counterparties	60	58	23	0	8	2	0		29
Non-financial customers	716	653	262	99	67	9	36	8	297
Total including gold	8,224								
Options bought (gross basis)	8,033	6,909	2,379	1,791	904	302	300	55	3,426
Reporting dealers	4,897	4,202	1,467	1,284	545	206	189	26	1,876
Other financial institutions	2,344	2,000	630	393	280	81	75	20	1,209
Central counterparties	55	54	22	0	8	2	0	...	24
Non-financial customers	791	707	281	115	79	15	35	9	341
Total including gold	8,168								
<b>Total contracts including gold</b>	<b>92,911</b>								
<b>Gross market values</b>									
<b>Total foreign exchange contracts</b>	<b>2,230</b>	<b>1,822</b>	<b>755</b>	<b>269</b>	<b>344</b>	<b>94</b>	<b>98</b>	<b>52</b>	<b>1,028</b>
Outright forwards and forex swaps	1,111	951	332	120	158	49	44	30	537
Reporting dealers	392	342	107	58	61	20	17	10	169
Other financial institutions	553	485	148	48	71	23	19	13	299
Central counterparties	49	56	3	1	2	0	0	0	37
Non-financial customers	165	124	77	15	26	6	8	6	68
Currency Swaps	956	732	372	109	173	37	49	21	421
Reporting dealers	398	331	117	50	67	12	20	6	192
Other financial institutions	360	258	158	38	63	17	13	10	163
Central counterparties	3	3	0	0	0	0	0	0	3
Non-financial customers	199	143	97	20	43	7	16	4	66
Total options	163	140	50	40	13	8	5	1	70
Reporting dealers	72	63	20	24	5	4	1	0	25
Other financial institutions	61	52	19	11	6	2	2	0	30
Central counterparties	1	1	0	0	0	0	0	0	0
Non-financial customers	31	25	12	5	3	1	1	0	15
Options sold (gross basis)	121	100	40	36	8	6	4	1	46
Reporting dealers	73	61	24	28	4	4	2	0	23
Other financial institutions	32	27	10	6	3	1	1	0	16



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Central counterparties	1	1	0	0	0	0	0	0	0
Non-financial customers	16	12	6	2	1	1	1	0	8
Options bought (gross basis)	115	100	34	32	9	6	3	1	47
Reporting dealers	72	63	20	24	5	4	1	0	25
Other financial institutions	28	24	8	5	3	1	1	0	14
Central counterparties	1	1	0	0	0	0	0	0	0
Non-financial customers	15	12	5	2	1	0	1	0	8
<b>Total FX contracts including gold</b>	<b>2,261</b>								
<b>Herfindahl indices</b>									
<b>Outright forwards, forex swaps and currency swaps</b>	<b>461</b>	<b>474</b>	<b>428</b>	<b>470</b>	<b>492</b>	<b>641</b>	<b>660</b>	<b>690</b>	
Between reporters	461	472	438	490	502	613	631	776	
With non-reporters	481	501	434	471	511	757	779	700	
<b>Total options</b>	<b>733</b>	<b>711</b>	<b>689</b>	<b>704</b>	<b>984</b>	<b>1,006</b>	<b>673</b>	<b>1,075</b>	
Between reporters	712	689	688	714	901	1,047	707	1,090	
With non-reporters	795	782	700	769	1,106	961	682	1,096	