

Foreign exchange derivatives by instrument, counterparty and currency¹

Gross market values at end December 2014

In millions of US dollars

Instrument/counterparty	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc	Canadian dollar	Swedish krona	Residual
Outright forwards and foreign exchange swaps	1,204,656	1,133,746	389,529	324,731	84,718	54,068	42,643	20,590	359,287
with reporting dealers	478,821	468,321	134,906	162,158	24,555	22,934	13,658	5,572	125,538
with other financial institutions	530,628	508,132	164,549	120,684	41,343	26,712	16,261	8,867	174,708
with non-financial institutions	195,213	157,294	90,076	41,886	18,821	4,420	12,726	6,151	59,052
Currency Swaps	1,350,504	1,180,107	464,474	278,537	142,721	68,840	52,187	18,237	495,905
with reporting dealers	638,209	604,367	175,127	156,896	47,691	28,841	20,206	5,941	237,349
with other financial institutions	485,693	415,935	180,162	78,887	55,460	27,040	16,035	8,145	189,722
with non-financial institutions	226,612	159,803	109,186	42,754	39,571	12,959	15,946	4,152	68,853
Options sold	294,204	271,262	79,185	143,380	8,371	12,127	4,853	1,258	67,972
with reporting dealers	191,962	177,767	40,173	107,344	4,523	9,144	2,508	830	41,635
with other financial institutions	79,005	72,039	30,691	26,741	2,682	2,808	961	219	21,869
with non-financial institutions	23,240	21,457	8,321	9,296	1,165	175	1,384	208	4,474
Options bought	286,317	246,034	79,142	145,656	9,219	12,902	5,595	1,419	72,667
with reporting dealers	198,332	175,934	43,097	116,407	4,525	9,945	2,567	844	43,345
with other financial institutions	67,276	54,841	25,912	24,127	3,195	2,593	913	273	22,698
with non-financial institutions	20,712	15,258	10,132	5,123	1,498	363	2,115	302	6,633
Total options	388,559	339,529	118,154	181,692	13,067	15,885	7,940	1,847	99,004
All instruments	2,943,716	2,653,380	972,159	784,958	240,506	138,796	102,770	40,674	954,189
Total contracts including gold	2,976,057								

¹ While data on total options are shown on a net basis, separate data on options sold and options bought are recorded on a gross basis, ie not adjusted for interdealer double counting.