

Foreign exchange derivatives by instrument, counterparty and currency¹

Notional amounts outstanding at end June 2007

In millions of US dollars

Instrument/counterparty	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc	Canadian dollar	Swedish krona	Australian dollar	Hong Kong dollar	Norwegian krone	Danish krone	New Zealand dollar	Residual
Outright forwards and foreign exchange swaps	24,525,828	21,244,032	8,648,254	4,142,517	3,873,248	1,562,670	1,293,220	884,690	870,705	675,079	318,063	133,737	31,238	5,374,203
with reporting dealers	8,796,014	8,217,974	2,582,598	1,762,330	1,365,059	519,742	344,738	208,491	194,269	297,181	94,567	38,953	8,961	1,957,165
with other financial institutions	10,010,044	8,687,038	3,512,399	1,471,334	1,454,745	590,825	589,735	354,016	475,390	341,588	156,357	58,637	20,568	2,307,456
with non-financial institutions	5,719,775	4,339,020	2,553,260	908,852	1,053,447	452,106	358,745	322,182	201,047	36,310	67,138	36,147	1,709	1,109,587
Total including gold	24,666,752	-	-	-	-	-	-	-	-	-	-	-	-	-
Currency Swaps	12,290,774	10,308,388	5,426,230	1,852,125	2,823,987	533,303	555,415	370,209	621,838	133,071	33,601	31,472	4,347	1,887,562
with reporting dealers	4,897,903	4,490,125	1,987,507	776,882	1,147,912	217,474	148,293	141,933	143,621	71,842	19,190	10,408	845	639,774
with other financial institutions	5,259,662	4,245,206	2,302,969	715,192	1,125,162	225,636	253,320	150,618	418,112	54,058	8,070	14,456	2,868	1,003,657
with non-financial institutions	2,133,213	1,573,057	1,135,753	360,050	550,912	90,194	153,802	77,659	60,105	7,171	6,341	6,608	634	244,140
Options sold	8,607,448	6,592,249	3,081,453	3,393,783	763,215	675,033	280,796	98,252	386,366	64,231	10,573	926	15,194	1,852,825
with reporting dealers	5,365,222	4,134,363	1,915,674	2,274,216	476,149	400,070	177,795	57,636	228,693	30,215	5,598	109	9,809	1,020,117
with other financial institutions	1,988,266	1,502,218	684,051	687,804	148,926	163,579	57,514	20,888	114,978	24,465	2,277	97	4,979	564,756
with non-financial institutions	1,253,965	955,670	481,727	431,761	138,139	111,384	45,486	19,728	42,696	9,551	2,698	720	406	267,964
Total including gold	8,725,589	-	-	-	-	-	-	-	-	-	-	-	-	-
Options bought	8,660,058	6,553,641	3,044,015	3,513,088	799,225	692,696	291,310	88,062	385,649	59,266	46,001	1,275	15,236	1,830,652
with reporting dealers	5,562,573	4,286,233	1,924,685	2,371,265	505,255	415,759	185,280	45,236	240,880	29,291	42,155	116	10,585	1,068,406
with other financial institutions	1,883,611	1,365,531	681,584	717,221	162,997	155,172	52,368	22,895	107,375	19,922	1,198	130	4,328	476,501
with non-financial institutions	1,213,876	901,877	437,746	424,601	130,971	121,766	53,663	19,931	37,394	10,053	2,648	1,029	323	285,750
Total including gold	8,890,070	-	-	-	-	-	-	-	-	-	-	-	-	-
Total options	11,803,614	8,935,596	4,205,291	4,584,136	1,071,744	959,820	390,575	134,883	537,232	93,747	32,698	2,090	20,234	2,639,182
All instruments	48,620,200	40,488,016	18,279,772	10,578,767	7,768,973	3,055,781	2,239,196	1,389,776	2,029,770	901,893	384,361	167,297	55,817	9,900,981
Total contracts including gold	49,045,744	-	-	-	-	-	-	-	-	-	-	-	-	-

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, i.e. not adjusted for interdealer double counting.