

Foreign exchange derivatives by instrument, counterparty and currency¹

Notional amounts outstanding at end June 2011

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	31,112,632	26,263,774	11,353,400	4,703,195	3,556,261	2,492,894	1,732,141	1,054,641	11,068,958
with reporting dealers	10,932,329	9,907,765	3,663,887	2,030,946	1,041,143	1,067,088	484,767	278,725	3,390,337
with other financial institutions	14,529,045	12,152,559	5,051,090	1,937,255	1,744,875	1,031,991	813,375	424,526	5,902,419
with non-financial institutions	5,651,260	4,203,450	2,638,423	734,993	770,244	393,815	433,998	351,389	1,776,208
Total including gold	31,395,378								
Currency Swaps	22,228,004	19,150,266	9,451,544	4,773,431	2,747,720	1,272,251	1,043,933	539,844	5,477,019
with reporting dealers	10,074,810	9,294,132	3,918,462	2,684,531	1,144,209	557,100	399,327	226,981	1,924,878
with other financial institutions	9,749,237	8,183,691	4,157,805	1,628,821	1,229,132	555,199	423,097	240,376	3,080,353
with non-financial institutions	2,403,959	1,672,441	1,375,276	460,078	374,379	159,952	221,509	72,486	471,797
Options sold	8,434,775	6,392,290	3,050,625	2,909,409	511,252	829,709	201,474	107,689	2,867,102
with reporting dealers	5,215,092	3,947,235	1,836,999	2,022,307	295,783	541,145	109,170	64,650	1,612,895
with other financial institutions	2,423,641	1,836,053	818,027	717,091	146,739	233,545	59,348	27,613	1,008,866
with non-financial institutions	796,045	609,003	395,599	170,011	68,731	55,019	32,955	15,425	245,347
Total including gold	8,545,862								
Options bought	8,085,538	6,128,429	2,935,174	2,665,471	494,857	828,942	198,299	101,760	2,818,144
with reporting dealers	5,110,539	3,851,925	1,799,578	1,945,467	301,452	555,242	111,796	64,495	1,591,123
with other financial institutions	2,151,690	1,620,653	765,585	524,400	130,177	219,246	54,588	21,567	967,164
with non-financial institutions	823,314	655,852	370,011	195,604	63,228	54,454	31,917	15,700	259,862
Total including gold	8,200,692								
Total options	11,357,502	8,621,146	4,167,515	3,590,999	707,496	1,110,465	289,296	144,881	4,083,206
All instruments	64,698,126	54,035,174	24,972,451	13,067,615	7,011,474	4,875,599	3,065,362	1,739,358	20,629,219
Total contracts including gold	65,165,823								

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.