

Foreign exchange derivatives by instrument, counterparty and currency¹

Gross market values at end June 2012

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	771,139	698,675	296,330	114,037	55,401	44,743	30,461	18,690	283,941
with reporting dealers	280,539	268,408	102,778	54,707	16,166	20,666	8,732	5,113	84,508
with other financial institutions	337,794	311,925	118,035	39,117	23,297	17,028	11,343	7,533	147,310
with non-financial institutions	152,807	118,342	75,517	20,213	15,942	7,047	10,384	6,044	52,125
Currency Swaps	1,183,711	893,243	493,225	267,929	147,694	99,362	54,213	15,271	396,485
with reporting dealers	460,725	392,211	161,136	120,623	45,933	31,323	15,079	4,649	150,496
with other financial institutions	470,127	339,419	209,445	93,347	58,715	43,437	15,844	5,867	174,180
with non-financial institutions	252,863	161,612	122,645	53,958	43,043	24,602	23,290	4,752	71,824
Options sold	193,943	153,195	65,833	95,669	7,001	19,915	2,761	914	42,598
with reporting dealers	134,740	104,784	40,528	77,748	3,999	15,231	1,270	416	25,504
with other financial institutions	39,367	29,580	15,636	13,884	1,805	4,161	715	200	12,753
with non-financial institutions	19,839	18,832	9,670	4,037	1,196	523	776	298	4,346
Options bought	203,271	159,688	63,141	105,871	6,953	21,321	2,454	691	46,423
with reporting dealers	134,996	105,403	41,363	73,664	4,007	15,858	1,269	318	28,110
with other financial institutions	36,734	26,807	12,867	14,132	1,757	4,050	531	186	13,138
with non-financial institutions	31,544	27,476	8,911	18,074	1,190	1,413	654	187	5,183
Total options	262,474	208,099	88,446	123,792	9,955	26,005	3,945	1,189	63,517
All instruments	2,217,318	1,800,018	877,998	505,756	213,048	170,108	88,621	35,151	743,936
Total contracts including gold	2,278,866								

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.