

Interest rate 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 |
|-----------------------------------|--------------------|--------------------|--------------------|---------------------|-----------------------|--------------------|------------------------|----------------------|--------------------------|-------------------------|------------------------|---------------------|---------------------------|-------------------|
| Forward rate agreements | 22,808,670 | 8,485,189 | 5,278,524 | 224,270 | 2,212,573 | 479,290 | 73,260 | 2,540,062 | 148,097 | 281 | 1,565,050 | 24,106 | 463 | 1,777,505 |
| with reporting dealers | 10,753,903 | 3,823,484 | 2,909,481 | 149,364 | 1,163,128 | 371,601 | 37,895 | 1,067,768 | 42,664 | 0 | 320,256 | 18,856 | 0 | 849,406 |
| with other financial institutions | 11,035,409 | 4,319,477 | 2,277,766 | 40,093 | 1,031,034 | 81,604 | 27,979 | 1,195,897 | 65,057 | 281 | 1,089,979 | 4,940 | 463 | 900,839 |
| with non-financial institutions | 1,019,355 | 342,228 | 91,278 | 34,814 | 18,411 | 26,085 | 7,387 | 276,399 | 40,376 | 0 | 154,815 | 310 | 0 | 27,252 |
| Interest rate swaps | 271,852,864 | 81,284,752 | 102,047,520 | 43,498,888 | 23,321,086 | 3,264,809 | 2,557,982 | 2,397,303 | 1,316,226 | 501,381 | 392,552 | 200,330 | 59,593 | 11,010,442 |
| with reporting dealers | 111,094,528 | 33,317,848 | 37,110,828 | 21,924,980 | 9,264,277 | 1,321,853 | 1,097,290 | 978,277 | 418,755 | 271,071 | 115,157 | 92,431 | 18,476 | 5,163,285 |
| with other financial institutions | 123,874,848 | 34,173,208 | 52,895,600 | 16,239,206 | 10,635,467 | 1,523,536 | 1,115,550 | 1,160,656 | 782,137 | 207,342 | 235,883 | 60,113 | 41,117 | 4,805,033 |
| with non-financial institutions | 36,883,496 | 13,793,696 | 12,041,088 | 5,334,703 | 3,421,343 | 419,419 | 345,141 | 258,369 | 115,335 | 22,968 | 41,512 | 47,786 | 0 | 1,042,136 |
| Options sold | 40,982,052 | 19,082,930 | 16,278,533 | 3,180,719 | 1,580,601 | 122,754 | 130,440 | 124,720 | 43,684 | 11,457 | 7,227 | 7,252 | 844 | 410,891 |
| with reporting dealers | 26,806,086 | 11,728,677 | 11,396,692 | 2,386,193 | 930,338 | 55,989 | 59,112 | 39,646 | 6,518 | 7,748 | 3,950 | 3,498 | 0 | 187,725 |
| with other financial institutions | 9,885,298 | 4,731,604 | 3,851,840 | 537,525 | 465,668 | 41,319 | 49,206 | 25,834 | 30,147 | 3,501 | 2,146 | 2,899 | 844 | 142,765 |
| with non-financial institutions | 4,290,669 | 2,622,649 | 1,030,001 | 257,001 | 184,596 | 25,447 | 22,122 | 59,240 | 7,018 | 208 | 1,131 | 855 | 0 | 80,401 |
| Options bought | 37,763,280 | 17,071,296 | 15,193,820 | 3,212,286 | 1,513,239 | 110,715 | 129,225 | 128,143 | 35,241 | 9,091 | 7,239 | 5,738 | 562 | 346,685 |
| with reporting dealers | 26,133,732 | 11,497,918 | 10,954,865 | 2,346,993 | 978,194 | 58,098 | 67,266 | 31,154 | 4,830 | 5,180 | 2,495 | 2,641 | 0 | 184,098 |
| with other financial institutions | 8,532,284 | 3,664,810 | 3,613,770 | 593,695 | 381,202 | 43,039 | 42,401 | 28,073 | 21,958 | 3,161 | 735 | 1,379 | 562 | 137,499 |
| with non-financial institutions | 3,097,261 | 1,908,569 | 625,186 | 271,598 | 153,844 | 9,578 | 19,558 | 68,916 | 8,453 | 750 | 4,009 | 1,718 | 0 | 25,082 |
| Total options | 52,275,424 | 24,540,934 | 20,296,578 | 4,026,418 | 2,139,582 | 176,431 | 196,479 | 217,469 | 73,253 | 14,086 | 11,244 | 9,922 | 1,406 | 571,622 |
| Total contracts | 346,936,960 | 114,310,864 | 127,622,616 | 47,749,568 | 27,673,230 | 3,920,523 | 2,827,719 | 5,154,823 | 1,537,574 | 515,746 | 1,968,845 | 234,356 | 61,462 | 13,359,634 |

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.