

Interest rate derivatives by instrument, counterparty and currency¹

Notional amounts outstanding 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
Forward rate agreements	64,302,348	27,341,329	21,694,559	26,893	6,363,777	958,843	349,531	3,563,197	4,004,219
with reporting dealers	23,112,991	8,082,203	7,037,823	14,617	4,586,833	250,731	203,959	1,361,606	1,575,219
with other financial institutions	40,116,639	18,830,556	14,235,893	6,301	1,743,865	681,714	125,025	2,159,776	2,333,509
with non-financial institutions	1,072,718	428,570	420,843	5,975	33,079	26,397	20,547	41,815	95,492
Interest rate swaps	379,401,183	122,592,960	133,196,299	53,050,866	30,147,861	4,446,009	6,935,764	3,091,270	25,940,154
with reporting dealers	84,668,860	24,061,311	22,293,380	18,850,654	5,045,277	720,953	2,400,315	1,125,540	10,171,430
with other financial institutions	258,798,812	87,855,312	99,024,624	27,781,486	22,131,180	2,796,263	3,755,565	1,672,564	13,781,818
with non-financial institutions	35,933,511	10,676,337	11,878,292	6,418,727	2,971,403	928,792	779,884	293,166	1,986,910
Options sold	41,042,783	11,049,079	19,656,146	6,073,091	2,721,896	69,674	57,862	226,506	1,188,529
with reporting dealers	30,835,261	7,569,276	15,589,908	4,841,633	1,980,991	40,269	22,416	92,811	697,957
with other financial institutions	8,732,316	2,931,665	3,523,132	1,096,081	632,532	19,592	22,468	87,586	419,260
with non-financial institutions	1,475,205	548,138	543,106	135,377	108,373	9,813	12,978	46,109	71,311
Options bought	40,635,176	10,809,378	20,004,536	5,881,346	2,670,809	60,273	59,936	199,103	949,795
with reporting dealers	31,892,232	7,967,224	16,178,694	5,038,553	2,001,494	40,647	22,786	78,568	564,266
with other financial institutions	7,565,431	2,514,917	3,241,770	752,218	585,053	14,454	26,936	84,321	345,762
with non-financial institutions	1,177,513	327,236	584,071	90,575	84,261	5,172	10,214	36,214	39,770
Total options	50,314,217	14,090,214	23,776,390	7,014,350	3,401,467	89,494	95,198	339,924	1,507,180
Total contracts	494,017,740	164,024,491	178,667,239	60,092,099	39,913,096	5,494,338	7,380,490	6,994,382	31,451,605

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.