

Interest rate 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
Forward rate agreements	55,842,195	22,767,400	20,191,226	121,710	4,810,653	890,039	358,055	2,633,280	4,069,832
with reporting dealers	35,217,418	15,388,994	12,461,677	49,810	3,307,078	660,643	176,666	1,619,797	1,552,753
with other financial institutions	19,916,655	7,078,029	7,577,054	49,277	1,473,030	185,904	160,252	973,940	2,419,169
with non-financial institutions	708,122	300,377	152,494	22,623	30,545	43,492	21,137	39,543	97,911
Interest rate swaps	441,615,279	131,958,622	172,787,973	58,188,480	41,378,878	5,084,054	6,444,992	2,805,006	22,967,274
with reporting dealers	92,129,375	24,692,129	28,989,466	20,505,269	5,276,207	1,000,145	2,512,891	949,484	8,203,784
with other financial institutions	314,067,500	97,402,184	130,783,951	31,348,899	32,998,958	3,217,818	3,232,554	1,608,840	13,474,296
with non-financial institutions	35,418,406	9,864,309	13,014,558	6,334,312	3,103,713	866,090	699,547	246,682	1,289,195
Options sold	44,317,120	12,193,395	20,835,242	6,396,349	3,079,535	147,891	65,279	248,748	1,350,681
with reporting dealers	31,699,874	7,964,462	15,235,058	5,455,059	2,137,748	88,291	25,264	81,477	712,515
with other financial institutions	10,770,424	3,572,434	4,866,827	847,031	846,106	45,545	24,254	88,617	479,610
with non-financial institutions	1,846,820	656,498	733,356	94,258	95,680	14,055	15,761	78,654	158,558
Options bought	44,414,641	11,875,273	21,564,129	6,242,137	3,006,805	144,102	66,007	239,819	1,276,369
with reporting dealers	32,918,492	8,308,352	16,158,673	5,459,648	2,171,698	97,701	33,775	107,745	580,900
with other financial institutions	9,613,714	3,188,299	4,489,876	718,285	757,278	38,459	18,025	53,501	349,991
with non-financial institutions	1,882,437	378,623	915,581	64,204	77,830	7,942	14,207	78,572	345,478
Total options	56,422,585	15,932,268	26,702,509	7,181,138	3,931,622	199,001	101,770	393,961	1,980,316
Total contracts	553,880,052	170,658,278	219,681,703	65,491,321	50,121,144	6,173,087	6,904,811	5,832,239	29,017,469

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.