

**Interest rate derivatives by instrument, counterparty and currency<sup>1</sup>**

**Gross market values at end June 2007**

In millions of US dollars

<b>Instrument/counterparty</b>	<b>Total</b>	<b>US dollar</b>	<b>Euro</b>	<b>Japanese yen</b>	<b>Pound sterling</b>	<b>Swiss franc</b>	<b>Canadian dollar</b>	<b>Swedish krona</b>	<b>Australian dollar</b>	<b>Hong Kong dollar</b>	<b>Norwegian krone</b>	<b>Danish krone</b>	<b>New Zealand dollar</b>	<b>Residual</b>
<b>Forward rate agreements</b>	<b>42,629</b>	<b>26,130</b>	<b>5,020</b>	<b>357</b>	<b>1,744</b>	<b>925</b>	<b>32</b>	<b>2,389</b>	<b>24</b>	<b>0</b>	<b>1,771</b>	<b>295</b>	<b>0</b>	<b>3,942</b>
with reporting dealers	12,387	4,255	2,210	80	938	731	10	1,089	3	0	397	75	0	2,599
with other financial institutions	27,403	20,212	2,433	81	795	105	18	1,083	7	0	1,211	180	0	1,278
with non-financial institutions	2,837	1,662	377	195	11	87	4	216	13	0	163	40	0	69
<b>Interest rate swaps</b>	<b>5,314,515</b>	<b>1,526,871</b>	<b>2,523,611</b>	<b>324,152</b>	<b>586,927</b>	<b>49,749</b>	<b>41,895</b>	<b>44,116</b>	<b>20,531</b>	<b>3,464</b>	<b>8,689</b>	<b>6,593</b>	<b>865</b>	<b>177,052</b>
with reporting dealers	1,978,413	619,672	881,427	141,442	187,592	15,862	18,408	17,711	6,656	1,712	3,133	2,384	359	82,055
with other financial institutions	2,660,707	671,374	1,356,405	142,117	323,163	29,833	17,024	20,868	11,681	1,471	4,255	2,498	506	79,512
with non-financial institutions	675,396	235,823	285,780	40,592	76,172	4,053	6,462	5,536	2,195	281	1,301	1,711	0	15,490
<b>Options sold</b>	<b>526,449</b>	<b>229,518</b>	<b>229,041</b>	<b>31,270</b>	<b>28,340</b>	<b>977</b>	<b>584</b>	<b>723</b>	<b>375</b>	<b>173</b>	<b>58</b>	<b>215</b>	<b>1</b>	<b>5,174</b>
with reporting dealers	364,131	158,304	164,622	22,551	14,677	542	255	296	113	61	29	87	0	2,594
with other financial institutions	129,392	54,734	54,824	6,134	10,521	318	221	242	97	78	7	110	1	2,105
with non-financial institutions	32,926	16,481	9,596	2,587	3,143	116	108	186	164	34	22	18	0	471
<b>Options bought</b>	<b>537,586</b>	<b>225,131</b>	<b>252,744</b>	<b>27,509</b>	<b>24,343</b>	<b>930</b>	<b>490</b>	<b>619</b>	<b>337</b>	<b>119</b>	<b>73</b>	<b>137</b>	<b>1</b>	<b>5,153</b>
with reporting dealers	380,246	156,947	182,976	20,657	16,245	534	246	240	102	45	37	76	0	2,141
with other financial institutions	128,166	55,083	57,842	5,510	6,172	309	165	193	104	64	16	39	1	2,668
with non-financial institutions	29,173	13,102	11,925	1,341	1,924	85	79	185	131	10	20	22	0	349
<b>Total options</b>	<b>699,904</b>	<b>296,345</b>	<b>317,163</b>	<b>36,228</b>	<b>38,006</b>	<b>1,365</b>	<b>819</b>	<b>1,046</b>	<b>599</b>	<b>231</b>	<b>102</b>	<b>265</b>	<b>2</b>	<b>7,733</b>
<b>Total contracts</b>	<b>6,057,044</b>	<b>1,849,346</b>	<b>2,845,794</b>	<b>360,737</b>	<b>626,678</b>	<b>52,037</b>	<b>42,746</b>	<b>47,552</b>	<b>21,154</b>	<b>3,695</b>	<b>10,562</b>	<b>7,153</b>	<b>867</b>	<b>188,723</b>

<sup>1</sup> 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.