

Interest rate derivatives by instrument, counterparty and currency¹

Gross market values 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	60,409	30,970	16,112	424	5,995	1,072	416	2,169	3,251
with reporting dealers	27,594	10,925	8,896	298	3,985	773	217	1,340	1,160
with other financial institutions	30,530	19,139	6,477	116	1,704	222	91	742	2,039
with non-financial institutions	2,284	907	740	10	306	76	108	87	50
Interest rate swaps	11,864,208	5,234,729	4,140,558	914,702	886,752	137,760	110,882	59,599	379,226
with reporting dealers	3,107,527	1,302,551	1,032,313	348,624	200,048	27,483	40,689	21,544	134,275
with other financial institutions	8,166,405	3,745,858	2,854,029	527,290	622,627	105,710	49,293	34,234	227,364
with non-financial institutions	590,276	186,318	254,216	38,788	64,078	4,566	20,899	3,821	17,590
Options sold	1,030,654	395,799	475,114	83,183	55,080	3,360	824	1,251	16,043
with reporting dealers	799,582	311,637	364,566	70,373	39,960	2,090	306	473	10,177
with other financial institutions	206,853	71,803	102,170	11,848	14,287	822	303	382	5,238
with non-financial institutions	24,220	12,359	8,379	961	833	448	215	396	629
Options bought	1,088,299	394,679	527,982	84,348	62,192	3,398	747	1,099	13,854
with reporting dealers	842,377	315,318	399,971	71,574	43,969	2,282	242	440	8,581
with other financial institutions	212,556	70,543	109,895	11,676	14,829	841	123	235	4,414
with non-financial institutions	33,366	8,818	18,115	1,098	3,393	275	382	423	862
Total options	1,319,371	478,841	638,530	97,158	77,312	4,668	1,265	1,877	19,720
Total contracts	13,243,988	5,744,541	4,795,200	1,012,282	970,059	143,500	112,563	63,645	402,198

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.