

Foreign exchange derivatives by instrument, counterparty and currency¹

Notional amounts outstanding at end December 2014

In millions of US dollars

Instrument/counterparty	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc	Canadian dollar	Swedish krona	Residual
Outright forwards and foreign exchange swaps	37,075,511	31,823,601	12,076,968	5,890,267	4,382,949	2,142,299	1,806,832	727,307	15,300,799
with reporting dealers	12,326,261	11,453,523	3,440,545	2,377,276	1,129,908	757,528	554,066	140,490	4,799,186
with other financial institutions	19,314,447	16,532,254	6,044,413	2,815,330	2,466,106	1,172,406	823,392	367,137	8,407,856
with non-financial institutions	5,434,809	3,837,826	2,592,009	697,663	786,933	212,365	429,374	219,679	2,093,769
Total including gold	37,236,568								
Currency Swaps	24,203,506	22,566,195	9,073,049	4,495,408	3,214,777	1,100,120	941,926	314,669	6,700,868
with reporting dealers	12,822,564	12,549,732	4,279,901	2,807,441	1,526,890	563,101	457,859	135,390	3,324,814
with other financial institutions	8,580,687	7,591,850	3,442,012	1,329,129	1,204,479	408,886	308,156	125,917	2,750,945
with non-financial institutions	2,800,258	2,424,615	1,351,135	358,838	483,410	128,133	175,911	53,362	625,112
Options sold	10,825,969	9,486,543	3,190,262	3,039,476	584,131	739,028	292,454	50,066	4,269,978
with reporting dealers	6,733,265	5,907,652	1,889,495	2,098,066	349,203	514,234	186,809	25,434	2,495,637
with other financial institutions	3,406,518	3,044,336	954,872	793,865	181,602	208,998	81,453	16,069	1,531,841
with non-financial institutions	686,190	534,556	345,893	147,545	53,327	15,795	24,192	8,563	242,509
Total including gold	10,910,264								
Options bought	10,558,146	9,373,748	3,086,974	2,922,342	587,358	706,655	287,153	52,240	4,099,822
with reporting dealers	6,835,348	6,122,978	1,935,035	2,108,663	348,239	505,009	184,373	28,164	2,438,235
with other financial institutions	3,031,984	2,736,773	822,121	685,679	183,218	182,346	73,199	14,676	1,365,956
with non-financial institutions	690,816	513,997	329,819	127,999	55,902	19,299	29,581	9,400	295,635
Total including gold	10,643,742								
Total options	14,599,816	12,844,982	4,364,979	3,858,460	822,774	936,069	394,022	75,514	5,902,832
All instruments	75,878,816	67,234,767	25,514,984	14,244,127	8,420,489	4,178,479	3,142,771	1,117,480	27,904,535
Total contracts including gold	76,178,756								

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.