

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

### 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
<b>Forward rate agreements</b>	<b>80,835,730</b>	<b>32,023,534</b>	<b>31,338,971</b>	<b>12,859</b>	<b>11,125,977</b>	<b>794,597</b>	<b>55,256</b>	<b>2,194,708</b>	<b>3,289,828</b>
with reporting dealers	3,730,222	1,287,403	886,169	3,877	230,285	31,394	7,416	408,255	875,423
with other financial institutions	76,567,653	30,425,320	30,361,640	6,328	10,888,941	758,936	24,878	1,711,841	2,389,769
with non-financial institutions	537,855	310,811	91,163	2,654	6,751	4,267	22,962	74,612	24,635
<b>Interest rate swaps</b>	<b>381,027,583</b>	<b>123,982,491</b>	<b>116,795,791</b>	<b>43,237,559</b>	<b>42,509,603</b>	<b>3,934,204</b>	<b>9,967,425</b>	<b>2,532,898</b>	<b>38,067,612</b>
with reporting dealers	40,711,168	11,455,652	10,425,450	5,262,651	2,869,455	268,067	694,482	362,929	9,372,482
with other financial institutions	328,857,228	108,519,812	102,067,410	37,096,116	39,097,939	3,600,718	8,713,346	2,018,492	27,743,395
with non-financial institutions	11,459,189	4,007,028	4,302,932	878,793	542,208	65,419	559,597	151,478	951,734
<b>Options sold</b>	<b>34,990,791</b>	<b>12,672,012</b>	<b>16,079,290</b>	<b>2,401,274</b>	<b>2,382,604</b>	<b>35,911</b>	<b>39,711</b>	<b>71,001</b>	<b>1,308,988</b>
with reporting dealers	25,324,301	8,160,599	12,890,907	1,847,316	1,657,494	21,682	8,704	36,705	700,894
with other financial institutions	8,425,299	3,816,196	2,815,007	507,151	671,847	13,289	23,358	26,489	551,962
with non-financial institutions	1,241,195	695,217	373,376	46,807	53,262	940	7,649	7,808	56,136
<b>Options bought</b>	<b>33,964,828</b>	<b>12,108,758</b>	<b>15,935,067</b>	<b>2,339,608</b>	<b>2,745,070</b>	<b>34,160</b>	<b>32,238</b>	<b>77,676</b>	<b>692,251</b>
with reporting dealers	25,405,738	8,321,883	12,873,170	1,881,344	1,852,968	23,571	9,128	54,885	388,789
with other financial institutions	7,546,644	3,416,277	2,556,663	414,637	848,940	8,206	16,363	18,517	267,041
with non-financial institutions	1,012,446	370,598	505,235	43,627	43,162	2,383	6,747	4,274	36,420
<b>Total options</b>	<b>43,590,605</b>	<b>16,539,536</b>	<b>19,132,325</b>	<b>2,876,557</b>	<b>3,372,451</b>	<b>47,448</b>	<b>63,035</b>	<b>102,885</b>	<b>1,456,368</b>
<b>Total contracts</b>	<b>505,453,910</b>	<b>172,545,551</b>	<b>167,267,081</b>	<b>46,126,968</b>	<b>57,008,021</b>	<b>4,776,244</b>	<b>10,085,712</b>	<b>4,830,486</b>	<b>42,813,847</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, ie not adjusted for interdealer double counting.