Interest rate derivatives by instrument, counterparty and currency[1]

Gross market values 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
Forward rate agreements	**144,987**	**111,016**	**15,457**	**5**	**9,809**	**422**	**228**	**3,493**	**4,557**
with reporting dealers	19,514	16,047	1,114	2	355	30	5	1,044	917
with other financial institutions	115,177	86,884	12,769	3	9,250	387	8	2,328	3,548
with non-financial institutions	10,295	8,087	1,575	0	204	5	215	121	88
Interest rate swaps	**13,946,462**	**3,162,618**	**7,184,308**	**751,595**	**1,680,295**	**123,017**	**162,188**	**109,512**	**772,929**
with reporting dealers	2,892,420	777,948	1,308,860	191,929	319,732	19,819	27,358	21,370	225,404
with other financial institutions	10,174,815	2,227,141	5,349,552	537,288	1,275,499	97,743	114,854	77,042	495,696
with non-financial institutions	879,225	157,530	525,896	22,379	85,064	5,455	19,975	11,099	51,827
Options sold	**1,283,152**	**281,268**	**837,810**	**42,292**	**106,337**	**3,736**	**460**	**1,192**	**10,057**
with reporting dealers	1,065,357	230,450	704,120	37,400	83,750	2,092	243	687	6,615
with other financial institutions	202,116	44,594	127,337	4,554	21,145	1,583	150	347	2,406
with non-financial institutions	15,679	6,223	6,354	338	1,442	61	67	157	1,037
Options bought	**1,298,934**	**276,351**	**851,661**	**41,551**	**115,181**	**2,928**	**476**	**1,504**	**9,282**
with reporting dealers	1,068,675	232,121	703,560	37,111	86,632	2,021	309	871	6,050
with other financial institutions	189,664	37,922	122,133	4,099	22,196	553	58	208	2,495
with non-financial institutions	40,594	6,309	25,967	341	6,353	354	109	426	735
Total options	**1,516,729**	**327,169**	**985,351**	**46,443**	**137,768**	**4,572**	**693**	**2,009**	**12,724**
Total contracts	**15,608,181**	**3,600,804**	**8,185,118**	**798,043**	**1,827,874**	**128,011**	**163,109**	**115,014**	**790,208**

[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.