

Foreign exchange derivatives by instrument, counterparty and currency¹

Notional amounts outstanding at end June 2012

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	31,394,806	27,087,101	11,066,133	5,015,785	3,740,065	2,172,116	1,710,829	928,761	11,068,822
with reporting dealers	11,575,646	10,610,670	3,813,223	2,143,311	1,166,809	836,305	510,714	244,741	3,825,519
with other financial institutions	14,022,735	12,074,054	4,690,815	1,992,445	1,741,366	964,167	727,126	373,799	5,481,698
with non-financial institutions	5,796,427	4,402,379	2,562,095	880,028	831,891	371,644	472,989	310,221	1,761,607
Total including gold	31,714,050								
Currency Swaps	24,156,113	21,574,888	9,100,512	5,369,330	3,127,145	1,083,592	974,566	468,602	6,613,591
with reporting dealers	12,697,587	11,924,366	4,385,846	3,293,828	1,538,083	516,501	410,199	216,960	3,109,391
with other financial institutions	9,086,064	7,904,310	3,547,232	1,617,341	1,206,074	431,309	350,328	182,530	2,933,004
with non-financial institutions	2,372,466	1,746,213	1,167,433	458,161	382,990	135,781	214,038	69,112	571,204
Options sold	8,326,406	6,546,254	3,040,280	2,628,730	534,427	617,396	223,629	77,477	2,984,619
with reporting dealers	5,279,288	4,120,828	1,891,858	1,876,209	298,278	432,520	134,276	47,491	1,757,116
with other financial institutions	2,346,464	1,845,746	808,477	615,175	173,695	162,888	58,541	18,019	1,010,387
with non-financial institutions	700,656	579,680	339,945	137,347	62,456	21,987	30,812	11,966	217,119
Total including gold	8,447,899								
Options bought	7,978,501	6,205,179	2,949,207	2,449,143	490,628	614,448	230,221	67,120	2,951,056
with reporting dealers	5,142,197	3,998,136	1,840,304	1,769,817	303,333	433,563	139,669	39,854	1,759,718
with other financial institutions	2,082,364	1,599,918	760,891	518,174	127,737	148,227	56,195	14,935	938,651
with non-financial institutions	753,942	607,124	348,011	161,151	59,557	32,658	34,356	12,331	252,696
Total including gold	8,106,109								
Total options	11,094,172	8,691,959	4,123,411	3,254,867	724,257	798,811	316,886	100,931	4,177,222
All instruments	66,645,077	57,353,939	24,290,048	13,639,973	7,591,453	4,054,505	3,002,266	1,498,285	21,859,685
Total contracts including gold	67,167,955								

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.