

Interest rate derivatives by instrument, counterparty and currency ¹

Notional amounts outstanding at end December 2009

In millions of US dollars

| Instrument/counterparty | TOTAL | US dollar | Euro | Japanese yen | Sterling | Swiss franc | Canadian dollar | Swedish krona | Australian dollar | Hong Kong dollar | Norwegian krone | Danish krone | New Zealand dollar | Residual |
|-----------------------------------|--------------------|--------------------|--------------------|-------------------|-------------------|------------------|------------------|------------------|-------------------|------------------|-----------------|----------------|--------------------|-------------------|
| Forward rate agreements | 51,749,263 | 25,857,096 | 15,213,892 | 204,766 | 4,707,591 | 531,344 | 151,853 | 2,289,370 | 109,132 | 0 | 474,751 | 41,362 | 7,355 | 2,160,751 |
| with reporting dealers | 27,341,416 | 15,112,971 | 7,502,818 | 146,032 | 2,002,822 | 437,091 | 83,691 | 956,282 | 18,102 | 0 | 221,764 | 13,122 | 0 | 846,721 |
| with other financial institutions | 22,467,956 | 9,248,357 | 7,449,207 | 50,828 | 2,635,205 | 93,497 | 61,694 | 1,293,999 | 91,031 | 0 | 229,453 | 28,182 | 7,355 | 1,279,148 |
| with non-financial institutions | 1,939,892 | 1,495,769 | 261,866 | 7,907 | 69,563 | 758 | 6,469 | 39,088 | 0 | 0 | 23,534 | 58 | 0 | 34,880 |
| Interest rate swaps | 349,235,830 | 112,201,955 | 135,154,525 | 50,141,800 | 26,838,797 | 4,144,888 | 3,203,907 | 2,192,678 | 2,156,956 | 380,587 | 307,646 | 249,155 | 125,138 | 12,137,798 |
| with reporting dealers | 87,962,167 | 27,869,492 | 29,085,350 | 17,001,944 | 5,880,829 | 1,071,426 | 1,057,739 | 717,187 | 490,291 | 115,153 | 136,194 | 103,922 | 18,952 | 4,413,688 |
| with other financial institutions | 231,003,261 | 75,188,140 | 96,078,462 | 26,808,077 | 18,260,212 | 2,417,070 | 1,742,740 | 1,291,387 | 1,586,998 | 248,852 | 123,468 | 112,190 | 102,104 | 7,043,561 |
| with non-financial institutions | 30,270,399 | 9,144,327 | 9,990,712 | 6,331,778 | 2,697,756 | 656,393 | 403,430 | 184,102 | 79,668 | 16,581 | 47,984 | 33,043 | 4,081 | 680,544 |
| Options sold | 36,456,615 | 11,068,328 | 19,118,552 | 2,957,703 | 1,886,964 | 93,119 | 47,603 | 121,516 | 81,213 | 18,173 | 2,475 | 10,504 | 1,960 | 1,048,505 |
| with reporting dealers | 22,854,303 | 6,310,968 | 12,526,456 | 2,219,749 | 1,001,808 | 47,932 | 9,990 | 34,316 | 28,718 | 6,983 | 1,065 | 3,792 | 327 | 662,199 |
| with other financial institutions | 11,509,523 | 3,870,732 | 5,742,640 | 631,503 | 780,930 | 36,763 | 29,935 | 38,647 | 43,552 | 8,398 | 253 | 5,584 | 1,379 | 319,207 |
| with non-financial institutions | 2,092,789 | 886,628 | 849,456 | 106,451 | 104,228 | 8,424 | 7,678 | 48,553 | 8,945 | 2,793 | 1,157 | 1,128 | 254 | 67,094 |
| Options bought | 35,584,217 | 10,833,588 | 18,896,503 | 2,716,183 | 1,834,116 | 87,950 | 33,132 | 126,969 | 55,056 | 15,352 | 5,250 | 9,406 | 842 | 969,870 |
| with reporting dealers | 23,612,146 | 6,894,054 | 12,786,853 | 2,114,163 | 1,020,830 | 53,568 | 9,351 | 35,631 | 17,363 | 8,662 | 1,203 | 5,050 | 109 | 665,309 |
| with other financial institutions | 10,668,007 | 3,524,311 | 5,484,093 | 568,766 | 722,921 | 23,505 | 20,952 | 23,811 | 28,409 | 5,674 | 678 | 2,163 | 225 | 262,499 |
| with non-financial institutions | 1,304,064 | 415,224 | 625,558 | 33,255 | 90,366 | 10,878 | 2,829 | 67,527 | 9,284 | 1,016 | 3,369 | 2,193 | 508 | 42,057 |
| Total options | 48,807,609 | 15,299,406 | 25,358,401 | 3,506,932 | 2,709,764 | 130,319 | 71,064 | 213,511 | 113,230 | 25,703 | 6,590 | 15,489 | 2,584 | 1,354,616 |
| Total contracts | 449,792,685 | 153,358,458 | 175,726,814 | 53,853,494 | 34,256,149 | 4,806,551 | 3,426,826 | 4,695,553 | 2,379,318 | 406,291 | 788,987 | 306,006 | 135,076 | 15,653,162 |

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, i.e. not adjusted for interdealer double counting.