

Interest rate derivatives by instrument, counterparty and maturity¹

Notional amounts outstanding at end December 2014

In millions of US dollars

Instrument/counterparty	Total	Maturity of 1 year or less	Maturity over 1 year and up to 5 years	Maturity over 5 years
Forwards and swaps	461,863,313	187,455,692	165,051,561	109,356,067
with reporting dealers	44,441,390	13,287,676	18,482,352	12,671,374
with other financial institutions	405,424,881	171,994,246	141,199,001	92,231,635
with non-financial institutions	11,997,044	2,173,769	5,370,208	4,453,058
Options sold	34,990,791	10,503,290	15,776,184	8,711,314
with reporting dealers	25,324,301	6,918,713	11,546,072	6,859,512
with other financial institutions	8,425,299	3,234,152	3,563,069	1,628,075
with non-financial institutions	1,241,195	350,424	667,043	223,727
Options bought	33,964,828	9,683,451	15,375,243	8,906,135
with reporting dealers	25,405,738	6,765,327	11,536,985	7,103,421
with other financial institutions	7,546,644	2,588,619	3,381,383	1,576,645
with non-financial institutions	1,012,446	329,504	456,876	226,069
Total options	43,590,605	13,344,731	19,609,907	10,635,989
All instruments	505,453,910	200,800,410	184,661,454	119,992,047
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.				