

## Foreign exchange derivatives by instrument, counterparty and maturity<sup>1</sup>

### Notional amounts outstanding at end June 2012

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
<b>Forwards and swaps</b>	<b>55,550,919</b>	<b>39,958,113</b>	<b>10,826,096</b>	<b>4,766,726</b>
with reporting dealers	24,273,233	16,183,727	5,511,973	2,577,543
with other financial institutions	23,108,799	17,794,123	3,769,712	1,544,971
with non-financial institutions	8,168,893	5,980,266	1,544,412	644,212
<b>Options sold</b>	<b>8,326,406</b>	<b>6,288,907</b>	<b>1,541,691</b>	<b>495,815</b>
with reporting dealers	5,279,288	3,847,277	1,041,676	390,337
with other financial institutions	2,346,464	1,903,298	356,528	86,635
with non-financial institutions	700,656	538,331	143,487	18,844
<b>Options bought</b>	<b>7,978,501</b>	<b>6,017,721</b>	<b>1,522,827</b>	<b>437,958</b>
with reporting dealers	5,142,197	3,752,330	1,055,660	334,210
with other financial institutions	2,082,364	1,711,707	294,286	76,371
with non-financial institutions	753,942	553,686	172,883	27,379
<b>Total options</b>	<b>11,094,172</b>	<b>8,506,831</b>	<b>2,015,855</b>	<b>571,506</b>
<b>All instruments</b>	<b>66,645,077</b>	<b>48,464,934</b>	<b>12,841,945</b>	<b>5,338,223</b>
<b>Total contracts including gold</b>	<b>67,167,955</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.