

Foreign exchange derivatives by instrument, counterparty and maturity¹

Notional amounts outstanding at end June 2011

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	53,340,636	39,289,991	9,563,652	4,486,991
with reporting dealers	21,007,139	14,557,287	4,290,619	2,159,232
with other financial institutions	24,278,282	18,798,243	3,800,388	1,679,650
with non-financial institutions	8,055,219	5,934,461	1,472,647	648,109
Options sold	8,434,775	5,896,946	2,070,141	467,695
with reporting dealers	5,215,092	3,396,092	1,462,904	356,097
with other financial institutions	2,423,641	1,879,324	450,601	93,716
with non-financial institutions	796,045	621,532	156,636	17,881
Options bought	8,085,538	6,059,808	1,569,905	455,837
with reporting dealers	5,110,539	3,632,906	1,135,544	342,091
with other financial institutions	2,151,690	1,792,058	272,286	87,351
with non-financial institutions	823,314	634,845	162,076	26,396
Total options	11,357,502	8,442,261	2,340,829	574,444
All instruments	64,698,126	47,732,245	11,904,474	5,061,429
Total contracts including gold	65,165,823			

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.