

## Interest rate 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>443,703,531</b>	<b>192,736,642</b>	<b>148,217,040</b>	<b>102,749,853</b>
with reporting dealers	107,781,851	45,969,786	37,250,832	24,561,239
with other financial institutions	298,915,451	133,901,847	97,145,624	67,867,980
with non-financial institutions	37,006,229	12,865,009	13,820,586	10,320,634
<b>Options sold</b>	<b>41,042,783</b>	<b>11,007,196</b>	<b>18,241,033</b>	<b>11,794,556</b>
with reporting dealers	30,835,261	7,416,317	13,742,062	9,676,889
with other financial institutions	8,732,316	3,122,021	3,774,421	1,835,872
with non-financial institutions	1,475,205	468,857	724,549	281,795
<b>Options bought</b>	<b>40,635,176</b>	<b>10,859,138</b>	<b>17,588,331</b>	<b>12,187,701</b>
with reporting dealers	31,892,232	7,958,050	14,023,784	9,910,397
with other financial institutions	7,565,431	2,552,171	3,076,570	1,936,689
with non-financial institutions	1,177,513	348,917	487,980	340,615
<b>Total options</b>	<b>50,314,217</b>	<b>14,179,157</b>	<b>21,946,446</b>	<b>14,188,621</b>
<b>All instruments</b>	<b>494,017,740</b>	<b>206,915,792</b>	<b>170,163,483</b>	<b>116,938,466</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.