

## Interest rate derivatives by instrument, counterparty and maturity<sup>1</sup>

### 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
<b>Forwards and swaps</b>	<b>497,457,474</b>	<b>231,169,416</b>	<b>153,328,987</b>	<b>112,959,077</b>
with reporting dealers	127,346,793	61,408,945	40,567,360	25,370,487
with other financial institutions	333,984,155	156,100,635	100,041,140	77,842,385
with non-financial institutions	36,126,528	13,659,837	12,720,487	9,746,205
<b>Options sold</b>	<b>44,317,120</b>	<b>11,494,594</b>	<b>19,053,046</b>	<b>13,769,482</b>
with reporting dealers	31,699,874	7,423,365	13,442,360	10,834,155
with other financial institutions	10,770,424	3,528,112	4,621,035	2,621,279
with non-financial institutions	1,846,820	543,118	989,650	314,048
<b>Options bought</b>	<b>44,414,641</b>	<b>11,635,277</b>	<b>18,773,749</b>	<b>14,005,612</b>
with reporting dealers	32,918,492	7,717,956	14,012,727	11,187,806
with other financial institutions	9,613,714	3,253,972	3,959,214	2,400,526
with non-financial institutions	1,882,437	663,348	801,809	417,280
<b>Total options</b>	<b>56,422,585</b>	<b>15,559,217</b>	<b>24,099,257</b>	<b>16,764,119</b>
<b>All instruments</b>	<b>553,880,052</b>	<b>246,728,629</b>	<b>177,428,238</b>	<b>129,723,189</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.