Interest rate derivatives by instrument, counterparty and mautrity[1]

Notional amounts outstanding at end June 2007

In millions of US dollars

Instrument/counterparty	Total	Maturity of one year or less	Maturity over 1 year and up to 5 years	Maturity over 5 years
Forwards and swaps	**294,661,536**	**116,399,664**	**103,696,616**	**74,565,272**
with reporting dealers	121,848,424	53,764,780	41,652,652	26,430,996
with other financial institutions	134,910,256	52,447,896	46,694,392	35,767,968
with non-financial institutions	37,902,872	10,186,990	15,349,566	12,366,314
Options sold	**40,982,052**	**10,986,943**	**18,346,892**	**11,648,225**
with reporting dealers	26,806,086	6,008,460	12,466,111	8,331,519
with other financial institutions	9,885,298	3,541,703	4,062,763	2,280,838
with non-financial institutions	4,290,669	1,436,780	1,818,017	1,035,867
Options bought	**37,763,280**	**11,195,267**	**15,126,631**	**11,441,370**
with reporting dealers	26,133,732	6,547,513	10,898,236	8,687,987
with other financial institutions	8,532,284	3,254,430	3,332,685	1,945,169
with non-financial institutions	3,097,261	1,393,322	895,710	808,214
Total options	**52,275,424**	**15,904,227**	**21,791,352**	**14,579,846**
Total contracts	**346,936,960**	**132,303,896**	**125,487,944**	**89,145,120**

[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.