

Table 20B: Amounts outstanding of OTC foreign exchange derivatives**By currency**

In billions of US dollars

Currency	Notional amounts outstanding					Gross market values				
	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
All currencies	53,153	57,796	64,698	63,349	66,645	2,544	2,482	2,336	2,555	2,217
Canadian dollar	2,236	2,421	3,065	2,862	3,002	102	101	121	97	89
Euro	20,114	21,913	24,972	23,235	24,290	1,141	887	894	1,016	878
Japanese yen	11,824	12,574	13,068	13,661	13,640	657	688	540	590	506
Pound sterling	6,624	6,584	7,011	7,023	7,591	286	254	251	237	213
Swedish krona	1,371	1,589	1,739	1,488	1,498	45	50	41	35	35
Swiss franc	3,859	4,213	4,876	4,081	4,055	202	294	321	224	170
US dollar	45,133	48,741	54,035	54,061	57,354	2,037	1,956	1,808	2,084	1,800
Other	15,144	17,556	20,629	20,286	21,860	618	735	696	827	744

Table 20C: Amounts outstanding of OTC foreign exchange derivatives**By instrument, maturity and counterparty**

In billions of US dollars

Instrument / maturity	All counterparties					Reporting Dealers				
	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
Total contracts	53,153	57,796	64,698	63,349	66,645	19,924	21,956	26,170	27,953	29,484
Maturity of one year or less	33,637	37,987	47,732	45,344	48,465	12,913	14,664	18,072	18,607	19,984
Maturity between 1 and 5 yrs	10,738	10,135	11,904	12,755	12,842	4,667	4,816	5,590	6,516	6,561
Maturity over 5 years	8,778	9,674	5,061	5,250	5,338	2,344	2,476	2,508	2,830	2,940
Forwards and swaps	41,983	47,704	53,341	53,317	55,551	15,397	17,583	21,007	23,138	24,273
Maturity of one year or less	25,943	31,619	39,290	38,089	39,958	9,868	11,788	14,557	15,395	16,184
Maturity between 1 and 5 yrs	8,373	8,139	9,564	10,532	10,826	3,509	3,684	4,291	5,262	5,512
Maturity over 5 years	7,666	7,947	4,487	4,696	4,767	2,020	2,111	2,159	2,482	2,578
Options	11,170	10,092	11,358	10,032	11,094	4,528	4,373	5,163	4,815	5,211
Maturity of one year or less	7,693	6,368	8,442	7,255	8,507	3,046	2,876	3,515	3,212	3,800
Maturity between 1 and 5 yrs	2,365	1,996	2,341	2,223	2,016	1,158	1,132	1,299	1,254	1,049
Maturity over 5 years	1,111	1,727	574	554	572	324	365	349	349	362