

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

In billions of US dollars

Currency	Notional amounts outstanding					Gross market values				
	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
All currencies	48,732	49,181	53,153	57,796	64,698	2,470	2,070	2,544	2,482	2,336
Canadian dollar	1,735	1,858	2,236	2,421	3,065	95	78	102	101	121
Euro	20,653	20,364	20,114	21,913	24,972	1,032	864	1,141	887	894
Japanese yen	11,436	11,238	11,824	12,574	13,068	531	539	657	688	540
Pound sterling	6,213	5,929	6,624	6,584	7,011	435	282	286	254	251
Swedish krona	1,255	1,309	1,371	1,589	1,739	54	39	45	50	41
Swiss franc	3,072	3,106	3,859	4,213	4,876	103	98	202	294	321
US dollar	40,735	40,921	45,133	48,741	54,035	1,961	1,662	2,037	1,956	1,808
Other	12,366	13,637	15,144	17,556	20,629	729	578	618	735	696

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 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
Total contracts	48,732	49,181	53,153	57,796	64,698	18,849	18,896	19,924	21,956	26,170
Maturity of one year or less	30,264	30,614	33,637	37,987	47,732	12,421	12,316	12,913	14,664	18,072
Maturity between 1 and 5 yrs	9,694	9,712	10,738	10,135	11,904	4,233	4,352	4,667	4,816	5,590
Maturity over 5 years	8,775	8,855	8,778	9,674	5,061	2,195	2,228	2,344	2,476	2,508
Forwards and swaps	43,490	48,273	41,983	47,704	53,341	15,386	17,496	15,397	17,583	21,007
Maturity of one year or less	31,172	33,558	25,943	31,619	39,290	11,543	12,549	9,868	11,788	14,557
Maturity between 1 and 5 yrs	6,176	7,623	8,373	8,139	9,564	2,431	3,177	3,509	3,684	4,291
Maturity over 5 years	6,142	7,093	7,666	7,947	4,487	1,412	1,770	2,020	2,111	2,159
Options	10,555	9,543	11,170	10,092	11,358	4,818	4,101	4,528	4,373	5,163
Maturity of one year or less	6,514	5,847	7,693	6,368	8,442	3,153	2,681	3,046	2,876	3,515
Maturity between 1 and 5 yrs	2,577	2,157	2,365	1,996	2,341	1,280	1,096	1,158	1,132	1,299
Maturity over 5 years	1,464	1,539	1,111	1,727	574	384	324	324	365	349