

Foreign exchange derivatives by instrument, counterparty and maturity¹

Notional amounts outstanding at end December 2014

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
Forwards and swaps	61,279,017	44,588,972	11,698,617	4,991,442
with reporting dealers	25,148,825	17,077,578	5,415,310	2,655,937
with other financial institutions	27,895,134	22,134,426	4,207,793	1,552,920
with non-financial institutions	8,235,067	5,376,971	2,075,517	782,587
Options sold	10,825,969	8,980,434	1,517,290	328,241
with reporting dealers	6,733,265	5,506,939	977,697	248,627
with other financial institutions	3,406,518	2,947,215	390,527	68,774
with non-financial institutions	686,190	526,283	149,067	10,841
Options bought	10,558,146	8,797,577	1,438,627	321,953
with reporting dealers	6,835,348	5,564,727	1,003,280	267,347
with other financial institutions	3,031,984	2,690,498	299,700	41,787
with non-financial institutions	690,816	542,358	135,648	12,819
Total options	14,599,816	12,242,183	1,965,435	392,212
All instruments	75,878,816	56,831,147	13,664,044	5,383,651
Total contracts including gold	76,178,756			

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, ie not adjusted for interdealer double counting.