

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

In billions of US dollars

Currency	Notional amounts outstanding					Gross market values				
	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
All currencies	67,358	73,121	70,553	74,782	75,879	2,313	2,427	2,284	1,724	2,944
Canadian dollar	3,099	3,280	3,263	3,252	3,143	80	103	74	85	103
Euro	23,796	24,366	25,177	26,450	25,515	764	622	707	602	972
Japanese yen	14,113	15,181	14,122	13,179	14,244	827	684	721	352	785
Pound sterling	7,825	8,435	8,789	9,184	8,420	208	207	256	243	241
Swedish krona	1,453	1,389	1,407	1,334	1,117	41	35	28	24	41
Swiss franc	3,832	4,179	4,070	3,945	4,178	155	125	133	110	139
US dollar	57,599	64,483	61,019	65,135	67,235	1,870	2,059	1,917	1,399	2,653
Other	22,999	24,928	23,258	27,087	27,905	681	1,020	731	632	954

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				
	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
Total contracts	67,358	73,121	70,553	74,782	75,879	28,834	30,690	31,206	31,971	31,933
Maturity of one year or less	48,135	53,677	51,198	55,115	56,831	18,792	20,593	20,715	21,628	22,613
Maturity between 1 and 5 yrs	13,728	13,802	13,658	13,912	13,664	7,082	6,988	7,189	7,081	6,406
Maturity over 5 years	5,495	5,642	5,696	5,756	5,384	2,961	3,109	3,302	3,262	2,914
Forwards and swaps	57,138	59,075	58,666	61,331	61,279	23,978	24,289	25,366	25,820	25,149
Maturity of one year or less	40,697	42,259	41,687	44,212	44,589	15,616	15,598	16,215	16,761	17,078
Maturity between 1 and 5 yrs	11,485	11,720	11,775	11,795	11,699	5,735	5,934	6,157	6,072	5,415
Maturity over 5 years	4,956	5,096	5,205	5,324	4,991	2,627	2,756	2,994	2,987	2,656
Options	10,220	14,046	11,886	13,451	14,600	4,856	6,401	5,840	6,151	6,784
Maturity of one year or less	7,438	11,418	9,511	10,902	12,242	3,175	4,995	4,500	4,868	5,536
Maturity between 1 and 5 yrs	2,243	2,082	1,884	2,117	1,965	1,347	1,054	1,032	1,009	990
Maturity over 5 years	539	546	492	432	392	334	353	308	275	258