

Table D-1

**Reported notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2000\***

**All currencies**

In millions of US dollars

| Category  | Total             | US dollar         | Euro             | Japanese yen     | Pound sterling   | Swiss franc    |
|---|-------------------|-------------------|------------------|------------------|------------------|----------------|
| <b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b> | <b>10,133,540</b> | <b>9,257,945</b>  | <b>3,768,423</b> | <b>2,416,476</b> | <b>1,603,414</b> | <b>501,492</b> |
| with reporting dealers . . . . .                            | 4,011,112         | 3,823,734         | 1,404,325        | 1,151,428        | 526,750          | 166,356        |
| with other financial institutions . . . . .                 | 4,274,552         | 3,952,075         | 1,531,690        | 882,056          | 707,775          | 206,299        |
| with non-financial customers . . . . .                      | 1,847,876         | 1,482,136         | 832,410          | 382,992          | 368,888          | 128,836        |
| <b>TOTAL INCLUDING GOLD . . . . .</b>                       | <b>10,234,850</b> |                   |                  |                  |                  |                |
| <b>CURRENCY SWAPS . . . . .</b>                             | <b>3,193,699</b>  | <b>2,706,819</b>  | <b>1,241,691</b> | <b>1,085,066</b> | <b>499,709</b>   | <b>190,516</b> |
| with reporting dealers . . . . .                            | 880,527           | 837,267           | 300,694          | 337,043          | 104,739          | 32,738         |
| with other financial institutions . . . . .                 | 1,409,627         | 1,177,933         | 571,274          | 465,836          | 221,211          | 76,316         |
| with non-financial customers . . . . .                      | 903,547           | 691,619           | 369,727          | 282,189          | 173,759          | 81,460         |
| <b>OPTIONS SOLD . . . . .</b>                               | <b>1,519,986</b>  | <b>1,350,098</b>  | <b>608,267</b>   | <b>548,462</b>   | <b>191,675</b>   | <b>93,305</b>  |
| with reporting dealers . . . . .                            | 816,037           | 729,962           | 293,972          | 340,235          | 104,963          | 51,320         |
| with other financial institutions . . . . .                 | 418,031           | 366,765           | 177,265          | 134,136          | 49,772           | 26,385         |
| with non-financial customers . . . . .                      | 285,918           | 253,371           | 137,032          | 74,092           | 36,941           | 15,603         |
| <b>TOTAL INCLUDING GOLD . . . . .</b>                       | <b>1,590,551</b>  |                   |                  |                  |                  |                |
| <b>OPTIONS BOUGHT . . . . .</b>                             | <b>1,656,081</b>  | <b>1,522,677</b>  | <b>662,928</b>   | <b>538,797</b>   | <b>202,889</b>   | <b>117,494</b> |
| with reporting dealers . . . . .                            | 859,135           | 799,850           | 306,017          | 328,602          | 107,710          | 57,552         |
| with other financial institutions . . . . .                 | 494,758           | 456,500           | 211,242          | 137,366          | 57,105           | 38,925         |
| with non-financial customers . . . . .                      | 302,189           | 266,326           | 145,669          | 72,830           | 38,073           | 21,019         |
| <b>TOTAL INCLUDING GOLD . . . . .</b>                       | <b>1,727,841</b>  |                   |                  |                  |                  |                |
| <b>TOTAL OPTIONS . . . . .</b>                              | <b>2,338,481</b>  | <b>2,107,871</b>  | <b>971,202</b>   | <b>752,839</b>   | <b>288,227</b>   | <b>156,362</b> |
| <b>TOTAL CONTRACTS . . . . .</b>                            | <b>15,665,720</b> | <b>14,072,630</b> | <b>5,981,314</b> | <b>4,254,384</b> | <b>2,391,349</b> | <b>848,369</b> |
| <b>TOTAL CONTRACTS INCLUDING GOLD*</b>                      | <b>15,883,370</b> |                   |                  |                  |                  |                |

For footnotes, see opposite page.

Table D-1 (contd.)

**Reported notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2000\***

**All currencies**

In millions of US dollars

| Canadian dollar | Swedish krona  | Australian dollar | Danish krona  | Hong Kong dollar | Thai baht     | Residual currencies | Category  |
|-----------------|----------------|-------------------|---------------|------------------|---------------|---------------------|---|
| <b>392,371</b>  | <b>340,158</b> | <b>206,459</b>    | <b>31,246</b> | <b>404,609</b>   | <b>12,029</b> | <b>1,332,458</b>    | <b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b> |
| 96,461          | 102,838        | 47,519            | 8,466         | 185,104          | 5,885         | 503,358             | with reporting dealers . . . . .                            |
| 169,867         | 125,005        | 122,282           | 17,439        | 193,734          | 5,470         | 635,412             | with other financial institutions . . . . .                 |
| 126,044         | 112,315        | 36,658            | 5,341         | 25,772           | 676           | 193,684             | with non-financial customers . . . . .                      |
|                 |                |                   |               |                  |               |                     | <b>TOTAL INCLUDING GOLD . . . . .</b>                       |
| <b>161,202</b>  | <b>92,294</b>  | <b>94,130</b>     | <b>8,046</b>  | <b>29,095</b>    | <b>6,269</b>  | <b>272,561</b>      | <b>CURRENCY SWAPS . . . . .</b>                             |
| 33,644          | 22,754         | 12,213            | 1,362         | 9,524            | 2,491         | 66,585              | with reporting dealers . . . . .                            |
| 53,447          | 32,793         | 59,649            | 4,719         | 15,674           | 3,636         | 136,766             | with other financial institutions . . . . .                 |
| 74,112          | 36,746         | 22,268            | 1,965         | 3,897            | 140           | 69,212              | with non-financial customers . . . . .                      |
| <b>43,183</b>   | <b>16,144</b>  | <b>46,202</b>     | <b>500</b>    | <b>11,111</b>    | <b>89</b>     | <b>130,936</b>      | <b>OPTIONS SOLD . . . . .</b>                               |
| 15,301          | 7,702          | 12,804            | 72            | 5,043            | 60            | 70,640              | with reporting dealers . . . . .                            |
| 15,682          | 2,843          | 23,538            | 351           | 3,685            | 29            | 35,611              | with other financial institutions . . . . .                 |
| 12,199          | 5,599          | 9,860             | 77            | 2,382            | 0             | 24,680              | with non-financial customers . . . . .                      |
|                 |                |                   |               |                  |               |                     | <b>TOTAL INCLUDING GOLD . . . . .</b>                       |
| <b>42,717</b>   | <b>15,427</b>  | <b>53,074</b>     | <b>503</b>    | <b>10,633</b>    | <b>119</b>    | <b>144,904</b>      | <b>OPTIONS BOUGHT . . . . .</b>                             |
| 17,076          | 7,789          | 12,231            | 86            | 5,195            | 89            | 76,073              | with reporting dealers . . . . .                            |
| 14,980          | 3,484          | 22,660            | 316           | 3,104            | 30            | 43,804              | with other financial institutions . . . . .                 |
| 10,663          | 4,153          | 18,184            | 101           | 2,333            | 0             | 25,027              | with non-financial customers . . . . .                      |
|                 |                |                   |               |                  |               |                     | <b>TOTAL INCLUDING GOLD . . . . .</b>                       |
| <b>69,710</b>   | <b>23,825</b>  | <b>86,757</b>     | <b>924</b>    | <b>16,625</b>    | <b>133</b>    | <b>202,487</b>      | <b>TOTAL OPTIONS . . . . .</b>                              |
| <b>623,285</b>  | <b>456,280</b> | <b>387,350</b>    | <b>40,218</b> | <b>450,328</b>   | <b>18,432</b> | <b>1,807,501</b>    | <b>TOTAL CONTRACTS . . . . .</b>                            |
|                 |                |                   |               |                  |               |                     | <b>TOTAL CONTRACTS INCLUDING GOLD* . . . . .</b>            |

\* 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 inter-dealer double-counting.

Table D-2

**Reported notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2000\***

**All currencies**

In millions of US dollars

| Category                                    | Total             | US dollar         | Euro              | Japanese yen      | Pound sterling   | Swiss franc      |
|---|-------------------|-------------------|-------------------|-------------------|------------------|------------------|
| <b>FORWARD RATE AGREEMENTS . .</b>          | <b>6,423,003</b>  | <b>2,079,395</b>  | <b>1,646,869</b>  | <b>991,120</b>    | <b>273,396</b>   | <b>176,580</b>   |
| with reporting dealers . . . . .            | 3,034,974         | 765,203           | 949,488           | 680,140           | 118,471          | 123,509          |
| with other financial institutions . . . . . | 2,851,181         | 901,954           | 663,670           | 308,916           | 146,475          | 49,347           |
| with non-financial customers . . . . .      | 536,849           | 412,237           | 33,713            | 2,066             | 8,450            | 3,721            |
| <b>SWAPS . . . . .</b>                      | <b>48,768,120</b> | <b>12,991,360</b> | <b>16,579,640</b> | <b>11,083,080</b> | <b>3,962,993</b> | <b>1,105,026</b> |
| with reporting dealers . . . . .            | 24,447,000        | 5,575,854         | 8,499,642         | 6,776,672         | 1,716,426        | 638,829          |
| with other financial institutions . . . . . | 20,130,840        | 5,598,421         | 7,166,508         | 3,603,032         | 1,895,527        | 403,095          |
| with non-financial customers . . . . .      | 4,190,284         | 1,817,081         | 913,488           | 703,374           | 351,038          | 63,102           |
| <b>OPTIONS SOLD . . . . .</b>               | <b>7,009,509</b>  | <b>3,131,812</b>  | <b>2,360,764</b>  | <b>788,654</b>    | <b>468,179</b>   | <b>48,508</b>    |
| with reporting dealers . . . . .            | 3,907,289         | 1,460,805         | 1,552,123         | 512,008           | 275,268          | 19,433           |
| with other financial institutions . . . . . | 2,208,505         | 1,230,772         | 605,373           | 150,707           | 142,670          | 7,603            |
| with non-financial customers . . . . .      | 893,715           | 440,234           | 203,271           | 125,939           | 50,243           | 21,474           |
| <b>OPTIONS BOUGHT . . . . .</b>             | <b>6,478,648</b>  | <b>2,741,547</b>  | <b>2,308,163</b>  | <b>765,225</b>    | <b>415,733</b>   | <b>45,973</b>    |
| with reporting dealers . . . . .            | 4,116,113         | 1,585,491         | 1,617,040         | 529,856           | 260,763          | 21,685           |
| with other financial institutions . . . . . | 1,857,558         | 911,064           | 598,112           | 152,326           | 115,863          | 5,373            |
| with non-financial customers . . . . .      | 504,978           | 244,995           | 93,010            | 83,043            | 39,105           | 18,915           |
| <b>TOTAL OPTIONS . . . . .</b>              | <b>9,476,455</b>  | <b>4,350,211</b>  | <b>3,084,345</b>  | <b>1,032,945</b>  | <b>615,896</b>   | <b>73,921</b>    |
| <b>TOTAL CONTRACTS . . . . .</b>            | <b>64,667,580</b> | <b>19,420,960</b> | <b>21,310,850</b> | <b>13,107,150</b> | <b>4,852,286</b> | <b>1,355,529</b> |

For footnotes, see opposite page.

Table D-2 (contd.)

**Reported notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2000\***

**All currencies**

In millions of US dollars

| Canadian dollar | Swedish krona    | Australian dollar | Danish krona   | Hong Kong dollar | Thai baht  | Residual currencies | Category                                    |
|-----------------|------------------|-------------------|----------------|------------------|------------|---------------------|---|
| <b>32,051</b>   | <b>550,817</b>   | <b>12,094</b>     | <b>154,367</b> | <b>32,370</b>    | <b>0</b>   | <b>473,944</b>      | <b>FORWARD RATE AGREEMENTS . . .</b>        |
| 13,523          | 220,441          | 1,310             | 14,807         | 17,678           | 0          | 130,404             | with reporting dealers . . . . .            |
| 16,497          | 286,933          | 9,406             | 139,559        | 14,243           | 0          | 314,181             | with other financial institutions . . . . . |
| 2,032           | 43,441           | 1,379             | 0              | 448              | 0          | 29,362              | with non-financial customers . . . . .      |
| <b>683,496</b>  | <b>555,429</b>   | <b>168,352</b>    | <b>147,834</b> | <b>121,382</b>   | <b>518</b> | <b>1,369,010</b>    | <b>SWAPS . . . . .</b>                      |
| 293,735         | 261,954          | 49,518            | 55,716         | 56,871           | 276        | 521,507             | with reporting dealers . . . . .            |
| 258,965         | 252,222          | 95,266            | 88,373         | 58,032           | 131        | 711,268             | with other financial institutions . . . . . |
| 130,793         | 41,255           | 23,568            | 3,745          | 6,481            | 112        | 136,247             | with non-financial customers . . . . .      |
| <b>75,726</b>   | <b>21,079</b>    | <b>1,691</b>      | <b>4,004</b>   | <b>25,590</b>    | <b>0</b>   | <b>83,502</b>       | <b>OPTIONS SOLD . . . . .</b>               |
| 21,729          | 7,716            | 209               | 765            | 19,717           | 0          | 37,516              | with reporting dealers . . . . .            |
| 34,093          | 6,163            | 1,017             | 3,204          | 5,444            | 0          | 21,459              | with other financial institutions . . . . . |
| 19,904          | 7,200            | 465               | 35             | 429              | 0          | 24,521              | with non-financial customers . . . . .      |
| <b>69,648</b>   | <b>17,164</b>    | <b>2,378</b>      | <b>2,533</b>   | <b>25,473</b>    | <b>0</b>   | <b>84,811</b>       | <b>OPTIONS BOUGHT . . . . .</b>             |
| 19,344          | 8,901            | 407               | 876            | 18,829           | 0          | 52,921              | with reporting dealers . . . . .            |
| 33,442          | 5,224            | 1,579             | 1,611          | 6,051            | 0          | 26,913              | with other financial institutions . . . . . |
| 16,863          | 3,039            | 392               | 45             | 593              | 0          | 4,978               | with non-financial customers . . . . .      |
| <b>124,835</b>  | <b>29,934</b>    | <b>3,762</b>      | <b>5,716</b>   | <b>31,791</b>    | <b>0</b>   | <b>123,099</b>      | <b>TOTAL OPTIONS . . . . .</b>              |
| <b>840,381</b>  | <b>1,136,177</b> | <b>184,205</b>    | <b>307,917</b> | <b>185,543</b>   | <b>518</b> | <b>1,966,064</b>    | <b>TOTAL CONTRACTS . . . . .</b>            |

\* 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 inter-dealer double-counting.

Table D-3

**Reported notional amounts outstanding of OTC equity-linked derivatives net of inter-dealer double-counting by instrument, counterparty and market risk factor at end-December 2000<sup>1</sup>**

In millions of US dollars

| Category                                    | Total            | US             | Japanese      | European <sup>2</sup> | Latin American | Other Asian  | Other         |
|---|------------------|----------------|---------------|-----------------------|----------------|--------------|---------------|
| <b>FORWARDS AND SWAPS</b> . . . . .         | <b>335,400</b>   | <b>126,114</b> | <b>21,112</b> | <b>146,942</b>        | <b>6,075</b>   | <b>489</b>   | <b>34,662</b> |
| with reporting dealers . . . . .            | 45,304           | 15,406         | 3,356         | 25,806                | 17             | 20           | 703           |
| with other financial institutions . . . . . | 189,234          | 63,568         | 16,194        | 86,923                | 2,189          | 201          | 20,160        |
| with non-financial customers . . . . .      | 100,859          | 47,141         | 1,565         | 34,215                | 3,869          | 268          | 13,802        |
| <b>OPTIONS SOLD</b> . . . . .               | <b>1,092,385</b> | <b>208,951</b> | <b>63,291</b> | <b>791,653</b>        | <b>8,279</b>   | <b>2,533</b> | <b>17,678</b> |
| with reporting dealers . . . . .            | 578,300          | 86,004         | 50,275        | 438,664               | 55             | 819          | 2,483         |
| with other financial institutions . . . . . | 270,790          | 45,874         | 9,481         | 206,657               | 1,399          | 747          | 6,631         |
| with non-financial customers . . . . .      | 243,296          | 77,074         | 3,534         | 146,333               | 6,824          | 966          | 8,565         |
| <b>OPTIONS BOUGHT</b> . . . . .             | <b>1,026,086</b> | <b>196,536</b> | <b>64,644</b> | <b>734,870</b>        | <b>3,761</b>   | <b>7,634</b> | <b>18,643</b> |
| with reporting dealers . . . . .            | 548,363          | 63,785         | 48,294        | 431,624               | 110            | 1,510        | 3,040         |
| with other financial institutions . . . . . | 208,018          | 31,242         | 11,138        | 157,973               | 490            | 1,484        | 5,691         |
| with non-financial customers . . . . .      | 269,702          | 101,508        | 5,211         | 145,273               | 3,161          | 4,640        | 9,912         |
| <b>TOTAL OPTIONS</b> . . . . .              | <b>1,555,140</b> | <b>330,594</b> | <b>78,650</b> | <b>1,091,380</b>      | <b>11,957</b>  | <b>9,002</b> | <b>33,560</b> |
| <b>TOTAL CONTRACTS</b> . . . . .            | <b>1,890,537</b> | <b>456,709</b> | <b>99,764</b> | <b>1,238,320</b>      | <b>18,032</b>  | <b>9,491</b> | <b>68,222</b> |

<sup>1</sup> 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 inter-dealer double-counting. <sup>2</sup> Excluding countries in eastern Europe.

Table D-4

**Reported notional amounts outstanding of OTC commodity derivatives  
net of inter-dealer double-counting by instrument and counterparty at end-December 2000<sup>1</sup>**

In millions of US dollars

| Category                                | Gold           | Precious<br>metals (other<br>than gold) <sup>2</sup> | Other<br>commodities <sup>2</sup> |
|---|----------------|--|-----------------------------------|
| <b>FORWARDS AND SWAPS</b> .....         | <b>101,312</b> | <b>10,745</b>  | <b>237,705</b>                    |
| with reporting dealers .....            | -              | -  | -                                 |
| with other financial institutions ..... | -              | -  | -                                 |
| with non-financial customers .....      | -              | -  | -                                 |
| <b>OPTIONS SOLD</b> .....               | <b>70,565</b>  | <b>8,523</b>   | <b>74,940</b>                     |
| with reporting dealers .....            | -              | -  | -                                 |
| with other financial institutions ..... | -              | -  | -                                 |
| with non-financial customers .....      | -              | -  | -                                 |
| <b>OPTIONS BOUGHT</b> .....             | <b>71,760</b>  | <b>45,861</b>  | <b>110,611</b>                    |
| with reporting dealers .....            | -              | -  | -                                 |
| with other financial institutions ..... | -              | -  | -                                 |
| with non-financial customers .....      | -              | -  | -                                 |
| <b>TOTAL OPTIONS</b> .....              | <b>116,349</b> | <b>44,457</b>  | <b>151,682</b>                    |
| <b>TOTAL CONTRACTS</b> .....            | <b>217,657</b> | <b>55,203</b>  | <b>389,399</b>                    |

<sup>1</sup> 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 inter-dealer double-counting. <sup>2</sup> Adjustments for inter-dealer double counting based on the results of the 1995 triennial central bank survey.

Table D-5

**Reported gross market values of OTC foreign exchange derivatives by instrument,  
counterparty and currency at end-December 2000\***

In millions of US dollars

| Category  | Total          | US dollar      | Euro           | Japanese yen   | Pound sterling | Swiss franc   |
|---|----------------|----------------|----------------|----------------|----------------|---------------|
| <b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b> | <b>468,904</b> | <b>429,416</b> | <b>190,728</b> | <b>158,001</b> | <b>46,495</b>  | <b>21,703</b> |
| with reporting dealers . . . . .                            | 186,152        | 177,672        | 70,479         | 72,949         | 14,699         | 7,132         |
| with other financial institutions . . . . .                 | 192,527        | 177,901        | 79,865         | 59,444         | 21,092         | 9,365         |
| with non-financial customers . . . . .                      | 90,230         | 73,843         | 40,384         | 25,608         | 10,704         | 5,205         |
| <b>CURRENCY SWAPS . . . . .</b>                             | <b>313,062</b> | <b>282,277</b> | <b>138,827</b> | <b>94,059</b>  | <b>28,098</b>  | <b>16,860</b> |
| with reporting dealers . . . . .                            | 65,182         | 64,466         | 25,899         | 20,871         | 4,080          | 2,650         |
| with other financial institutions . . . . .                 | 143,212        | 130,253        | 63,836         | 43,770         | 12,480         | 6,058         |
| with non-financial customers . . . . .                      | 104,667        | 87,558         | 49,093         | 29,417         | 11,534         | 8,152         |
| <b>OPTIONS SOLD . . . . .</b>                               | <b>42,180</b>  | <b>35,535</b>  | <b>17,933</b>  | <b>17,250</b>  | <b>4,520</b>   | <b>1,513</b>  |
| with reporting dealers . . . . .                            | 19,422         | 16,064         | 7,898          | 9,947          | 1,737          | 726           |
| with other financial institutions . . . . .                 | 10,317         | 8,898          | 4,680          | 3,717          | 873            | 426           |
| with non-financial customers . . . . .                      | 12,442         | 10,576         | 5,354          | 3,586          | 1,912          | 359           |
| <b>OPTIONS BOUGHT . . . . .</b>                             | <b>44,576</b>  | <b>39,351</b>  | <b>21,003</b>  | <b>14,356</b>  | <b>4,415</b>   | <b>2,162</b>  |
| with reporting dealers . . . . .                            | 19,698         | 17,090         | 9,484          | 7,639          | 1,678          | 1,298         |
| with other financial institutions . . . . .                 | 10,619         | 9,519          | 5,125          | 3,370          | 908            | 479           |
| with non-financial customers . . . . .                      | 14,262         | 12,739         | 6,392          | 3,346          | 1,827          | 383           |
| <b>TOTAL OPTIONS . . . . .</b>                              | <b>67,334</b>  | <b>58,822</b>  | <b>31,038</b>  | <b>21,659</b>  | <b>7,198</b>   | <b>2,949</b>  |
| <b>TOTAL CONTRACTS . . . . .</b>                            | <b>849,304</b> | <b>770,515</b> | <b>360,598</b> | <b>273,720</b> | <b>81,790</b>  | <b>41,511</b> |
| <b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>             | <b>866,606</b> |                |                |                |                |               |

For footnotes, see opposite page.

Table D-5 (contd.)

**Reported gross market values of OTC foreign exchange derivatives by instrument,  
counterparty and currency at end-December 2000**

In millions of US dollars

| Canadian dollar | Swedish krona | Australian dollar | Danish krona | Hong Kong dollar | Thai baht    | Residual currencies | Category  |
|-----------------|---------------|-------------------|--------------|------------------|--------------|---------------------|---|
| <b>13,500</b>   | <b>14,771</b> | <b>10,660</b>     | <b>1,134</b> | <b>1,128</b>     | <b>596</b>   | <b>49,676</b>       | <b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . . .</b> |
| 3,021           | 4,045         | 2,552             | 325          | 463              | 345          | 18,622              | with reporting dealers . . . . .                              |
| 4,250           | 4,884         | 5,218             | 661          | 431              | 221          | 21,722              | with other financial institutions . . . . .                   |
| 6,227           | 5,841         | 2,889             | 149          | 232              | 31           | 9,347               | with non-financial customers . . . . .                        |
| <b>10,320</b>   | <b>7,084</b>  | <b>10,332</b>     | <b>767</b>   | <b>649</b>       | <b>580</b>   | <b>36,271</b>       | <b>CURRENCY SWAPS . . . . .</b>                               |
| 1,354           | 562           | 900               | 75           | 134              | 226          | 9,147               | with reporting dealers . . . . .                              |
| 4,044           | 2,629         | 5,402             | 461          | 389              | 346          | 16,756              | with other financial institutions . . . . .                   |
| 4,921           | 3,891         | 4,032             | 232          | 126              | 8            | 10,370              | with non-financial customers . . . . .                        |
| <b>907</b>      | <b>269</b>    | <b>1,786</b>      | <b>5</b>     | <b>20</b>        | <b>3</b>     | <b>4,619</b>        | <b>OPTIONS SOLD . . . . .</b>                                 |
| 152             | 117           | 352               | 2            | 11               | 3            | 1,835               | with reporting dealers . . . . .                              |
| 182             | 53            | 768               | 2            | 7                | 1            | 1,027               | with other financial institutions . . . . .                   |
| 571             | 99            | 667               | 1            | 2                | 0            | 1,757               | with non-financial customers . . . . .                        |
| <b>901</b>      | <b>277</b>    | <b>2,023</b>      | <b>5</b>     | <b>21</b>        | <b>4</b>     | <b>6,657</b>        | <b>OPTIONS BOUGHT . . . . .</b>                               |
| 147             | 105           | 343               | 3            | 10               | 1            | 1,598               | with reporting dealers . . . . .                              |
| 167             | 45            | 577               | 1            | 3                | 3            | 1,041               | with other financial institutions . . . . .                   |
| 586             | 128           | 1,105             | 1            | 7                | 0            | 2,010               | With non-financial customers . . . . .                        |
| <b>1,656</b>    | <b>429</b>    | <b>3,457</b>      | <b>8</b>     | <b>30</b>        | <b>4</b>     | <b>7,418</b>        | <b>TOTAL OPTIONS . . . . .</b>                                |
| <b>25,472</b>   | <b>22,282</b> | <b>24,449</b>     | <b>1,909</b> | <b>1,808</b>     | <b>1,181</b> | <b>93,373</b>       | <b>TOTAL CONTRACTS . . . . .</b>                              |
|                 |               |                   |              |                  |              |                     | <b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>               |

\* 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 inter-dealer double-counting.



Table D-6

**Reported gross market values of OTC single-currency interest rate derivatives  
by instrument, counterparty and currency at end-December 2000\***

In millions of US dollars

| Category                                    | Total            | US dollar      | Euro           | Japanese yen   | Pound sterling | Swiss franc   |
|---|------------------|----------------|----------------|----------------|----------------|---------------|
| <b>FORWARD RATE AGREEMENTS . . .</b>        | <b>12,257</b>    | <b>5,362</b>   | <b>2,723</b>   | <b>771</b>     | <b>760</b>     | <b>323</b>    |
| with reporting dealers . . . . .            | 4,990            | 1,858          | 1,130          | 508            | 356            | 190           |
| with other financial institutions . . . . . | 5,763            | 2,364          | 1,484          | 256            | 376            | 61            |
| with non-financial customers . . . . .      | 1,502            | 1,142          | 111            | 6              | 29             | 74            |
| <b>SWAPS . . . . .</b>                      | <b>1,259,620</b> | <b>404,880</b> | <b>422,953</b> | <b>217,473</b> | <b>102,125</b> | <b>18,678</b> |
| with reporting dealers . . . . .            | 568,204          | 165,526        | 196,133        | 120,745        | 39,910         | 10,447        |
| with other financial institutions . . . . . | 532,857          | 170,955        | 190,673        | 73,526         | 48,452         | 6,621         |
| with non-financial customers . . . . .      | 158,556          | 68,398         | 36,150         | 23,204         | 13,764         | 1,612         |
| <b>OPTIONS SOLD . . . . .</b>               | <b>106,648</b>   | <b>48,669</b>  | <b>36,969</b>  | <b>10,716</b>  | <b>7,263</b>   | <b>391</b>    |
| with reporting dealers . . . . .            | 61,284           | 25,119         | 24,712         | 5,750          | 3,917          | 170           |
| with other financial institutions . . . . . | 36,047           | 18,753         | 10,179         | 4,192          | 2,133          | 75            |
| with non-financial customers . . . . .      | 9,316            | 4,796          | 2,079          | 773            | 1,212          | 145           |
| <b>OPTIONS BOUGHT . . . . .</b>             | <b>109,128</b>   | <b>51,881</b>  | <b>38,866</b>  | <b>9,136</b>   | <b>6,582</b>   | <b>387</b>    |
| with reporting dealers . . . . .            | 64,406           | 27,055         | 26,805         | 5,543          | 3,602          | 182           |
| with other financial institutions . . . . . | 35,413           | 19,592         | 10,691         | 2,378          | 1,988          | 50            |
| with non-financial customers . . . . .      | 9,308            | 5,235          | 1,368          | 1,215          | 992            | 153           |
| <b>TOTAL OPTIONS . . . . .</b>              | <b>154,492</b>   | <b>75,431</b>  | <b>51,123</b>  | <b>14,102</b>  | <b>9,928</b>   | <b>608</b>    |
| <b>TOTAL CONTRACTS . . . . .</b>            | <b>1,426,368</b> | <b>485,670</b> | <b>476,796</b> | <b>232,347</b> | <b>112,813</b> | <b>19,609</b> |

For footnotes, see opposite page.

Table D-6 (contd.)

**Reported gross market values of OTC single-currency interest rate derivatives  
by instrument, counterparty and currency at end- December 2000**

In millions of US dollars

| Canadian dollar | Swedish krone | Australian dollar | Danish krone | Hong Kong dollar | Thai baht | Residual currencies | Category                                    |
|-----------------|---------------|-------------------|--------------|------------------|-----------|---------------------|---|
| <b>61</b>       | <b>1,125</b>  | <b>10</b>         | <b>158</b>   | <b>52</b>        | <b>0</b>  | <b>912</b>          | <b>FORWARD RATE AGREEMENTS . . .</b>        |
| 29              | 490           | 0                 | 18           | 24               | 0         | 387                 | with reporting dealers . . . . .            |
| 21              | 572           | 7                 | 141          | 27               | 0         | 454                 | with other financial institutions . . . . . |
| 11              | 64            | 2                 | 0            | 1                | 0         | 62                  | with non-financial customers . . . . .      |
| <b>14,317</b>   | <b>17,826</b> | <b>4,441</b>      | <b>2,738</b> | <b>2,210</b>     | <b>32</b> | <b>51,947</b>       | <b>SWAPS . . . . .</b>                      |
| 4,987           | 8,190         | 1,142             | 1,003        | 1,033            | 6         | 19,082              | with reporting dealers . . . . .            |
| 5,713           | 7,794         | 2,217             | 1,620        | 999              | 21        | 24,266              | with other financial institutions . . . . . |
| 3,616           | 1,842         | 1,080             | 115          | 178              | 4         | 8,593               | with non-financial customers . . . . .      |
| <b>795</b>      | <b>95</b>     | <b>18</b>         | <b>91</b>    | <b>335</b>       | <b>0</b>  | <b>1,306</b>        | <b>OPTIONS SOLD . . . . .</b>               |
| 447             | 47            | 3                 | 21           | 265              | 0         | 833                 | with reporting dealers . . . . .            |
| 232             | 35            | 9                 | 66           | 68               | 0         | 305                 | with other financial institutions . . . . . |
| 115             | 13            | 7                 | 3            | 1                | 0         | 172                 | with non-financial customers . . . . .      |
| <b>740</b>      | <b>110</b>    | <b>35</b>         | <b>62</b>    | <b>346</b>       | <b>0</b>  | <b>983</b>          | <b>OPTIONS BOUGHT . . . . .</b>             |
| 233             | 82            | 4                 | 29           | 270              | 0         | 601                 | with reporting dealers . . . . .            |
| 289             | 21            | 23                | 33           | 73               | 0         | 275                 | with other financial institutions . . . . . |
| 218             | 8             | 8                 | 0            | 2                | 0         | 109                 | with non-financial customers . . . . .      |
| <b>1,088</b>    | <b>158</b>    | <b>50</b>         | <b>132</b>   | <b>416</b>       | <b>0</b>  | <b>1,456</b>        | <b>TOTAL OPTIONS . . . . .</b>              |
| <b>15,464</b>   | <b>19,111</b> | <b>4,499</b>      | <b>3,029</b> | <b>2,677</b>     | <b>32</b> | <b>54,321</b>       | <b>TOTAL CONTRACTS . . . . .</b>            |

\* 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 inter-dealer double-counting.

Table D-7

**Reported gross market values of OTC equity-linked derivatives by instrument,  
counterparty and market risk factor at end-December 2000<sup>1</sup>**

In millions of US dollars

| Category                                | Total          | US            | Japanese     | European <sup>2</sup> | Latin American | Other Asian  | Other         |
|---|----------------|---------------|--------------|-----------------------|----------------|--------------|---------------|
| <b>FORWARDS AND SWAPS</b> .....         | <b>60,562</b>  | <b>23,715</b> | <b>3,130</b> | <b>28,707</b>         | <b>1,537</b>   | <b>101</b>   | <b>3,369</b>  |
| with reporting dealers .....            | 6,569          | 1,467         | 218          | 4,688                 | 33             | 5            | 160           |
| with other financial institutions ..... | 30,948         | 11,347        | 1,530        | 15,477                | 490            | 20           | 2,086         |
| with non-financial customers .....      | 23,044         | 10,904        | 1,383        | 8,543                 | 1,014          | 76           | 1,125         |
| <b>OPTIONS SOLD</b> .....               | <b>159,521</b> | <b>26,107</b> | <b>4,731</b> | <b>122,015</b>        | <b>1,001</b>   | <b>419</b>   | <b>5,246</b>  |
| with reporting dealers .....            | 67,194         | 8,601         | 3,331        | 54,773                | 4              | 87           | 399           |
| with other financial institutions ..... | 36,615         | 5,667         | 942          | 27,789                | 54             | 137          | 2,025         |
| with non-financial customers .....      | 55,713         | 11,839        | 459          | 39,453                | 943            | 195          | 2,823         |
| <b>OPTIONS BOUGHT</b> .....             | <b>136,402</b> | <b>23,939</b> | <b>5,013</b> | <b>102,072</b>        | <b>490</b>     | <b>1,173</b> | <b>3,715</b>  |
| with reporting dealers .....            | 63,673         | 7,401         | 3,614        | 52,171                | 7              | 70           | 408           |
| with other financial institutions ..... | 24,672         | 2,556         | 1,227        | 19,877                | 53             | 81           | 878           |
| with non-financial customers .....      | 48,058         | 13,982        | 171          | 30,023                | 431            | 1,022        | 2,427         |
| <b>TOTAL OPTIONS</b> .....              | <b>228,729</b> | <b>41,445</b> | <b>6,413</b> | <b>169,314</b>        | <b>1,487</b>   | <b>1,505</b> | <b>8,562</b>  |
| <b>TOTAL CONTRACTS</b> .....            | <b>289,290</b> | <b>65,161</b> | <b>9,543</b> | <b>198,022</b>        | <b>3,024</b>   | <b>1,609</b> | <b>11,932</b> |

<sup>1</sup> 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 inter-dealer double-counting. <sup>2</sup> Excluding countries in eastern Europe.

Table D-8

**Reported gross market values of OTC commodity derivatives  
by instrument and counterparty at end-December 2000**

In millions of US dollars

| Category                                | Gold          | Precious<br>metals (other<br>than gold) | Other<br>commodities |
|---|---------------|---|----------------------|
| <b>FORWARDS AND SWAPS</b> .....         | -             | -                                       | -                    |
| with reporting dealers .....            | -             | -                                       | -                    |
| with other financial institutions ..... | -             | -                                       | -                    |
| with non-financial customers .....      | -             | -                                       | -                    |
| <b>OPTIONS SOLD</b> .....               | -             | -                                       | -                    |
| with reporting dealers .....            | -             | -                                       | -                    |
| with other financial institutions ..... | -             | -                                       | -                    |
| with non-financial customers .....      | -             | -                                       | -                    |
| <b>OPTIONS BOUGHT</b> .....             | -             | -                                       | -                    |
| with reporting dealers .....            | -             | -                                       | -                    |
| with other financial institutions ..... | -             | -                                       | -                    |
| with non-financial customers .....      | -             | -                                       | -                    |
| <b>TOTAL OPTIONS</b> .....              | -             | -                                       | -                    |
| <b>TOTAL CONTRACTS</b> .....            | <b>17,302</b> | <b>3,236</b>                            | <b>112,885</b>       |

Table D-9

**Notional amounts outstanding of OTC foreign exchange derivative contracts net of inter-dealer double-counting by instrument, counterparty, and remaining maturity at end-December 2000\***

In millions of US dollars

| Category                                    | Total             | One year or less  | Over one year and up to five years | Over five years |
|---|-------------------|-------------------|------------------------------------|-----------------|
| <b>FORWARDS AND SWAPS</b> .....             | <b>13,327,254</b> | <b>10,726,350</b> | <b>1,764,096</b>                   | <b>836,808</b>  |
| with reporting dealers .....                | 4,891,643         | 4,219,601         | 456,893                            | 215,149         |
| with other financial institutions .....     | 5,684,181         | 4,571,322         | 734,799                            | 378,060         |
| with non-financial customers .....          | 2,751,428         | 1,935,424         | 572,403                            | 243,601         |
| <b>OPTIONS SOLD</b> .....                   | <b>1,519,986</b>  | <b>1,433,713</b>  | <b>73,497</b>                      | <b>12,777</b>   |
| with reporting dealers .....                | 816,037           | 791,298           | 21,949                             | 2,791           |
| with other financial institutions .....     | 418,031           | 394,862           | 19,547                             | 3,628           |
| with non-financial customers .....          | 285,918           | 247,553           | 32,001                             | 6,360           |
| <b>OPTIONS BOUGHT</b> .....                 | <b>1,656,081</b>  | <b>1,535,131</b>  | <b>90,202</b>                      | <b>30,750</b>   |
| with reporting dealers .....                | 859,135           | 823,091           | 29,960                             | 6,084           |
| with other financial institutions .....     | 494,758           | 451,128           | 23,197                             | 20,437          |
| with non-financial customers .....          | 302,189           | 260,910           | 37,047                             | 4,231           |
| <b>TOTAL OPTIONS</b> .....                  | <b>2,338,481</b>  | <b>2,161,651</b>  | <b>137,741</b>                     | <b>39,089</b>   |
| <b>TOTAL CONTRACTS</b> .....                | <b>15,665,720</b> | <b>12,887,990</b> | <b>1,901,840</b>                   | <b>875,898</b>  |
| <b>TOTAL CONTRACTS INCLUDING GOLD</b> . . . | <b>15,883,370</b> | <b>12,972,410</b> | <b>1,987,346</b>                   | <b>923,625</b>  |

\* 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 inter-dealer double-counting.

Table D-10

**Notional amounts outstanding of OTC single-currency interest rate derivative contracts  
net of inter-dealer double-counting by instrument, counterparty,  
and remaining maturity at end-December 2000\***

In millions of US dollars

| Category                                | Total             | One year or less  | Over one year and up to five years | Over five years   |
|---|-------------------|-------------------|------------------------------------|-------------------|
| <b>FORWARDS AND SWAPS</b> .....         | <b>55,191,130</b> | <b>21,682,730</b> | <b>21,217,120</b>                  | <b>12,291,280</b> |
| with reporting dealers .....            | 27,481,982        | 10,892,680        | 10,900,450                         | 5,688,852         |
| with other financial institutions ..... | 22,982,021        | 9,332,680         | 8,330,669                          | 5,318,672         |
| with non-financial customers .....      | 4,727,132         | 1,457,368         | 1,986,003                          | 1,283,761         |
| <b>OPTIONS SOLD</b> .....               | <b>7,009,509</b>  | <b>1,720,592</b>  | <b>3,545,342</b>                   | <b>1,743,567</b>  |
| with reporting dealers .....            | 3,907,289         | 919,900           | 1,994,225                          | 993,161           |
| with other financial institutions ..... | 2,208,505         | 562,969           | 1,119,961                          | 525,570           |
| with non-financial customers .....      | 893,715           | 237,722           | 431,157                            | 224,836           |
| <b>OPTIONS BOUGHT</b> .....             | <b>6,478,648</b>  | <b>1,694,541</b>  | <b>3,175,657</b>                   | <b>1,608,445</b>  |
| with reporting dealers .....            | 4,116,113         | 1,062,017         | 2,036,004                          | 1,018,089         |
| with other financial institutions ..... | 1,857,558         | 490,923           | 923,641                            | 442,992           |
| with non-financial customers .....      | 504,978           | 141,599           | 216,013                            | 147,364           |
| <b>TOTAL OPTIONS</b> .....              | <b>9,476,455</b>  | <b>2,424,175</b>  | <b>4,705,884</b>                   | <b>2,346,387</b>  |
| <b>TOTAL CONTRACTS</b> .....            | <b>64,667,580</b> | <b>24,106,910</b> | <b>25,923,000</b>                  | <b>14,637,670</b> |

\* 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 inter-dealer double-counting.

Table D-11

**Notional amounts outstanding of OTC equity-linked derivative contracts  
net of inter-dealer double counting by instrument, counterparty,  
and remaining maturity at end-December 2000\***

In millions of US dollars

| Category                                | Total            | One year or less | Over one year and up to five years | Over five years |
|---|------------------|------------------|------------------------------------|-----------------|
| <b>FORWARDS AND SWAPS</b> .....         | <b>335,400</b>   | <b>184,088</b>   | <b>112,777</b>                     | <b>38,527</b>   |
| with reporting dealers .....            | 45,304           | 28,248           | 11,893                             | 5,164           |
| with other financial institutions ..... | 189,234          | 106,957          | 58,750                             | 23,527          |
| with non-financial customers .....      | 100,859          | 48,884           | 42,135                             | 9,839           |
| <b>OPTIONS SOLD</b> .....               | <b>1,092,385</b> | <b>455,472</b>   | <b>578,485</b>                     | <b>58,427</b>   |
| with reporting dealers .....            | 578,300          | 251,120          | 296,428                            | 30,750          |
| with other financial institutions ..... | 270,790          | 111,338          | 138,961                            | 20,485          |
| with non-financial customers .....      | 243,296          | 93,012           | 143,096                            | 7,191           |
| <b>OPTIONS BOUGHT</b> .....             | <b>1,026,086</b> | <b>428,562</b>   | <b>561,274</b>                     | <b>36,248</b>   |
| with reporting dealers .....            | 548,363          | 226,019          | 307,672                            | 14,673          |
| with other financial institutions ..... | 208,018          | 82,910           | 115,360                            | 9,747           |
| with non-financial customers .....      | 269,702          | 119,632          | 138,241                            | 11,828          |
| <b>TOTAL OPTIONS</b> .....              | <b>1,555,140</b> | <b>645,465</b>   | <b>837,709</b>                     | <b>71,962</b>   |
| <b>TOTAL CONTRACTS</b> .....            | <b>1,890,537</b> | <b>829,551</b>   | <b>950,491</b>                     | <b>110,495</b>  |

\* 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 inter-dealer double-counting.