

Table 21A: Amounts outstanding of OTC single-currency interest rate derivatives
By instrument and counterparty

In billion of US dollars

Instrument / counterparty	Notional amounts outstanding					Gross market values				
	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
Total contracts	204,795	211,970	261,960	291,115	346,937	6,699	5,397	5,435	4,820	6,057
reporting dealers	87,049	91,541	114,465	127,140	148,318	2,598	2,096	2,215	1,969	2,371
other financial institutions	92,092	95,320	114,865	125,654	153,328	3,265	2,625	2,515	2,223	2,946
non-financial customers	25,655	25,109	32,630	38,321	45,291	837	676	705	628	740
Forward rate agreements	13,973	14,269	18,117	18,668	22,809	31	22	25	32	43
reporting dealers	7,150	7,561	9,653	10,024	10,754	9	6	8	9	12
other financial institutions	5,993	6,187	7,692	7,394	11,035	18	13	15	18	27
non-financial customers	831	521	772	1,250	1,019	4	2	3	5	3
Swaps	163,749	169,106	207,042	229,241	271,853	6,077	4,778	4,831	4,157	5,315
reporting dealers	67,994	70,801	87,323	95,995	111,095	2,290	1,781	1,909	1,623	1,978
other financial institutions	75,378	77,247	92,810	102,758	123,875	3,022	2,378	2,275	1,974	2,661
non-financial customers	20,377	21,059	26,910	30,488	36,883	764	618	647	560	675
Options	27,072	28,596	36,800	43,206	52,275	592	597	579	631	700
reporting dealers	11,905	13,180	17,489	21,121	26,470	298	308	299	337	380
other financial institutions	10,721	11,887	14,363	15,501	18,418	224	233	226	231	258
non-financial customers	4,447	3,529	4,949	6,583	7,388	69	56	55	63	62

Table 21B: Amounts outstanding of OTC single-currency interest rate derivatives
By currency

In billions of US dollars

Currency	Notional amounts outstanding					Gross market values				
	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
All currencies	204,795	211,970	261,960	291,115	346,937	6,699	5,397	5,435	4,820	6,057
Australian dollar	647	730	983	1,042	1,538	7	7	9	9	21
Canadian dollar	1,602	1,747	2,047	2,125	2,828	53	36	38	31	43
Danish krone	176	145	233	224	234	13	7	6	6	7
Euro	76,426	81,442	103,429	111,763	127,623	3,692	2,965	2,298	2,299	2,846
Hong Kong dollar	389	355	318	453	516	4	4	4	4	4
Japanese yen	25,224	25,605	32,146	37,757	47,750	454	294	457	293	361
New Zealand dollar	11	15	20	26	61	0	0	0	0	1
Norwegian krone	489	432	562	1,183	1,969	7	6	5	6	11
Pound sterling	16,621	15,060	19,066	22,234	27,673	372	344	291	311	627
Swedish krona	2,222	2,551	3,452	3,594	5,155	63	41	38	32	48
Swiss franc	2,804	3,275	3,647	3,543	3,921	75	49	46	34	52
US dollar	72,558	74,441	88,022	97,354	114,311	1,826	1,515	2,117	1,660	1,849
Other	5,628	6,173	8,035	9,818	13,360	134	130	126	136	189