

**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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
<b>Total contracts</b>	<b>451,831</b>	<b>465,260</b>	<b>553,240</b>	<b>504,117</b>	<b>494,018</b>	<b>17,533</b>	<b>14,746</b>	<b>13,244</b>	<b>20,001</b>	<b>19,113</b>
Reporting dealers	132,128	134,483	159,222	157,348	139,146	4,548	4,136	3,977	6,453	6,568
Other financial institutions	282,031	293,490	354,281	309,363	315,213	12,068	9,756	8,616	12,450	11,483
Non-financial customers	37,673	37,286	39,737	37,406	39,659	916	854	650	1,098	1,062
<b>Forward rate agreements</b>	<b>56,242</b>	<b>51,587</b>	<b>55,747</b>	<b>50,596</b>	<b>64,302</b>	<b>81</b>	<b>206</b>	<b>59</b>	<b>67</b>	<b>51</b>
Reporting dealers	30,228	26,262	35,196	33,484	23,113	32	60	27	32	21
Other financial institutions	23,798	24,414	19,844	16,550	40,117	44	143	30	32	27
Non-financial customers	2,216	911	708	562	1,073	5	3	2	3	3
<b>Swaps</b>	<b>347,508</b>	<b>364,377</b>	<b>441,201</b>	<b>402,611</b>	<b>379,401</b>	<b>15,951</b>	<b>13,139</b>	<b>11,861</b>	<b>18,046</b>	<b>17,214</b>
Reporting dealers	79,717	83,180	91,905	92,163	84,669	3,756	3,287	3,106	5,113	5,269
Other financial institutions	235,725	248,684	313,905	276,659	258,799	11,361	9,072	8,164	11,928	10,969
Non-financial customers	32,066	32,513	35,392	33,788	35,934	834	779	590	1,005	976
<b>Options</b>	<b>48,081</b>	<b>49,295</b>	<b>56,291</b>	<b>50,911</b>	<b>50,314</b>	<b>1,501</b>	<b>1,401</b>	<b>1,324</b>	<b>1,888</b>	<b>1,848</b>
Reporting dealers	22,183	25,041	32,122	31,701	31,364	760	789	844	1,308	1,278
Other financial institutions	22,508	20,392	20,533	16,154	16,298	663	541	423	491	487
Non-financial customers	3,391	3,863	3,637	3,057	2,653	77	72	58	89	83

**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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
<b>All currencies</b>	<b>451,831</b>	<b>465,260</b>	<b>553,240</b>	<b>504,117</b>	<b>494,018</b>	<b>17,533</b>	<b>14,746</b>	<b>13,244</b>	<b>20,001</b>	<b>19,113</b>
Canadian dollar	4,411	4,247	6,905	6,397	7,380	102	90	113	205	195
Euro	161,515	177,831	219,094	184,702	178,667	7,043	5,827	4,795	8,023	7,941
Japanese yen	55,395	59,509	65,491	66,819	60,092	980	1,022	1,012	1,132	1,055
Pound sterling	36,219	37,813	50,109	43,367	39,913	1,146	1,016	970	1,655	1,462
Swedish krona	4,461	5,098	5,832	5,844	6,994	98	71	64	120	94
Swiss franc	4,650	5,114	6,170	5,395	5,494	138	140	144	193	161
US dollar	164,119	151,583	170,623	161,864	164,024	7,573	6,177	5,745	7,993	7,386
Other	21,061	24,064	29,017	29,729	31,452	451	404	402	682	819