

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 2009 | Dec 2009 | Jun 2010 | Dec 2010 | Jun 2011 | Jun 2009 | Dec 2009 | Jun 2010 | Dec 2010 | Jun 2011 |
| Total contracts | 437,228 | 449,875 | 451,831 | 465,260 | 553,880 | 15,478 | 14,020 | 17,533 | 14,746 | 13,244 |
| Reporting dealers | 148,152 | 138,580 | 132,128 | 134,483 | 159,656 | 4,759 | 3,970 | 4,548 | 4,136 | 3,977 |
| Other financial institutions | 250,097 | 275,688 | 282,031 | 293,490 | 354,368 | 9,928 | 9,313 | 12,068 | 9,756 | 8,616 |
| Non-financial customers | 38,979 | 35,607 | 37,673 | 37,286 | 39,856 | 790 | 736 | 916 | 854 | 650 |
| Forward rate agreements | 46,812 | 51,779 | 56,242 | 51,587 | 55,842 | 130 | 80 | 81 | 206 | 60 |
| Reporting dealers | 24,158 | 27,352 | 30,228 | 26,262 | 35,217 | 43 | 32 | 32 | 60 | 28 |
| Other financial institutions | 21,007 | 22,487 | 23,798 | 24,414 | 19,917 | 83 | 43 | 44 | 143 | 31 |
| Non-financial customers | 1,648 | 1,940 | 2,216 | 911 | 708 | 4 | 6 | 5 | 3 | 2 |
| Swaps | 341,903 | 349,288 | 347,508 | 364,377 | 441,615 | 13,934 | 12,576 | 15,951 | 13,139 | 11,864 |
| Reporting dealers | 100,167 | 87,994 | 79,717 | 83,180 | 92,129 | 3,988 | 3,229 | 3,756 | 3,287 | 3,108 |
| Other financial institutions | 208,130 | 231,023 | 235,725 | 248,684 | 314,068 | 9,234 | 8,686 | 11,361 | 9,072 | 8,166 |
| Non-financial customers | 33,606 | 30,270 | 32,066 | 32,513 | 35,418 | 712 | 660 | 834 | 779 | 590 |
| Options | 48,513 | 48,808 | 48,081 | 49,295 | 56,423 | 1,414 | 1,364 | 1,501 | 1,401 | 1,319 |
| Reporting dealers | 23,827 | 23,233 | 22,183 | 25,041 | 32,309 | 728 | 709 | 760 | 789 | 842 |
| Other financial institutions | 20,961 | 22,178 | 22,508 | 20,392 | 20,384 | 611 | 585 | 663 | 541 | 419 |
| Non-financial customers | 3,726 | 3,397 | 3,391 | 3,863 | 3,729 | 75 | 71 | 77 | 72 | 58 |

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 2009 | Dec 2009 | Jun 2010 | Dec 2010 | Jun 2011 | Jun 2009 | Dec 2009 | Jun 2010 | Dec 2010 | Jun 2011 |
| All currencies | 437,228 | 449,875 | 451,831 | 465,260 | 553,880 | 15,478 | 14,020 | 17,533 | 14,746 | 13,244 |
| Canadian dollar | 3,227 | 3,427 | 4,411 | 4,247 | 6,905 | 141 | 102 | 102 | 90 | 113 |
| Euro | 160,668 | 175,790 | 161,515 | 177,831 | 219,682 | 6,255 | 6,073 | 7,043 | 5,827 | 4,795 |
| Japanese yen | 57,452 | 53,855 | 55,395 | 59,509 | 65,491 | 800 | 843 | 980 | 1,022 | 1,012 |
| Pound sterling | 32,591 | 34,257 | 36,219 | 37,813 | 50,121 | 1,117 | 1,038 | 1,146 | 1,016 | 970 |
| Swedish krona | 5,294 | 4,696 | 4,461 | 5,098 | 5,832 | 118 | 99 | 98 | 71 | 64 |
| Swiss franc | 4,713 | 4,807 | 4,650 | 5,114 | 6,173 | 121 | 128 | 138 | 140 | 144 |
| US dollar | 154,174 | 153,373 | 164,119 | 151,583 | 170,658 | 6,473 | 5,347 | 7,573 | 6,177 | 5,745 |
| Other | 19,108 | 19,669 | 21,061 | 24,064 | 29,017 | 453 | 389 | 451 | 404 | 402 |