

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				
	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
Total contracts	492,605	564,673	584,799	563,290	505,454	19,038	15,238	14,200	13,461	15,608
Reporting dealers	116,887	104,112	95,762	84,520	69,806	6,024	4,484	3,741	3,719	3,981
Other financial institutions	341,187	425,499	471,870	463,021	421,397	11,875	9,896	9,673	8,871	10,682
Non-financial customers	34,531	35,062	17,168	15,749	14,251	1,140	858	786	871	946
Forward rate agreements	71,960	86,892	78,810	92,575	80,836	48	168	108	126	145
Reporting dealers	11,505	7,681	5,577	4,872	3,730	14	32	30	24	20
Other financial institutions	57,998	75,334	72,213	87,065	76,568	32	117	68	92	115
Non-financial customers	2,458	3,877	1,019	638	538	2	18	9	10	10
Swaps	372,293	428,385	456,725	421,273	381,028	17,285	13,745	12,919	12,042	13,946
Reporting dealers	75,459	67,019	59,948	51,096	40,711	4,836	3,564	2,905	2,809	2,892
Other financial institutions	267,209	332,701	382,870	357,370	328,857	11,380	9,397	9,288	8,423	10,175
Non-financial customers	29,625	28,665	13,907	12,807	11,459	1,069	785	726	811	879
Options	48,351	49,396	49,264	49,442	43,591	1,706	1,325	1,174	1,292	1,517
Reporting dealers	29,923	29,413	30,236	28,552	25,365	1,174	888	806	886	1,069
Other financial institutions	15,981	17,464	16,786	18,586	15,972	463	382	317	356	392
Non-financial customers	2,448	2,520	2,242	2,303	2,254	69	55	50	50	56

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				
	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
All currencies	492,605	564,673	584,799	563,290	505,454	19,038	15,238	14,200	13,461	15,608
Canadian dollar	7,507	9,342	10,385	10,471	10,086	166	146	139	126	163
Euro	189,702	229,989	241,668	221,855	167,267	9,263	7,407	6,989	7,362	8,185
Japanese yen	54,816	55,092	52,551	51,706	46,127	911	715	696	759	798
Pound sterling	42,256	46,346	52,626	60,823	57,008	1,616	1,104	1,294	1,079	1,828
Swedish krona	6,454	6,221	6,662	6,229	4,830	120	76	81	114	115
Swiss franc	5,357	5,583	5,750	5,343	4,776	149	113	121	113	128
US dollar	148,768	169,196	173,382	160,805	172,546	5,937	4,736	4,314	3,246	3,601
Other	37,745	42,904	41,777	46,059	42,814	876	941	566	661	790