

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-June 2001*

All currencies

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS	10,581,960	9,974,411	3,775,199	2,284,098	1,596,903	513,888
with reporting dealers	4,006,858	3,816,476	1,363,929	1,079,676	512,438	169,866
with other financial institutions	4,583,511	4,288,416	1,620,343	839,084	733,693	240,499
with non-financial customers	1,991,595	1,869,518	790,925	365,337	350,772	103,524
TOTAL INCLUDING GOLD	10,669,500					
CURRENCY SWAPS	3,831,728	3,071,330	1,616,532	1,066,197	572,679	203,245
with reporting dealers	1,051,281	916,462	426,792	335,153	131,399	34,564
with other financial institutions	1,680,614	1,335,172	726,749	461,977	251,180	90,382
with non-financial customers	1,099,835	819,693	462,992	269,068	190,100	78,300
OPTIONS SOLD	1,580,697	1,331,021	603,989	652,590	194,789	72,277
with reporting dealers	797,929	656,215	282,812	391,863	97,586	33,385
with other financial institutions	482,877	417,507	184,109	169,582	60,051	24,684
with non-financial customers	299,894	257,300	137,068	91,144	37,151	14,208
TOTAL INCLUDING GOLD	1,651,759					
OPTIONS BOUGHT	1,764,466	1,479,369	749,599	633,726	210,060	70,226
with reporting dealers	900,033	774,731	358,111	372,591	107,695	27,017
with other financial institutions	539,832	446,642	229,852	157,645	65,145	23,627
with non-financial customers	324,605	257,996	161,636	103,490	37,220	19,582
TOTAL INCLUDING GOLD	1,834,943					
TOTAL OPTIONS	2,496,184	2,094,917	1,033,125	904,090	302,208	112,301
TOTAL CONTRACTS	16,909,870	15,140,660	6,424,857	4,254,385	2,471,788	829,437
TOTAL CONTRACTS INCLUDING GOLD*	17,113,110					

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-June 2001*

All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
413,495	391,112	203,821	25,705	446,861	7,106	1,531,321	OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS
114,924	125,967	48,341	5,500	196,443	2,686	577,470	with reporting dealers
173,523	148,216	118,900	15,971	233,231	3,833	751,313	with other financial institutions
125,047	116,932	36,583	4,236	17,187	588	202,541	with non-financial customers
							TOTAL INCLUDING GOLD
186,757	83,554	99,753	6,504	26,280	5,928	724,697	CURRENCY SWAPS
36,684	18,771	12,201	1,350	6,973	2,426	179,787	with reporting dealers
63,517	30,885	62,314	3,799	16,184	3,322	315,747	with other financial institutions
86,560	33,898	25,238	1,353	3,123	180	229,165	with non-financial customers
51,986	15,812	46,306	157	7,938	29	184,500	OPTIONS SOLD
24,313	10,628	14,747	37	4,069	20	80,183	with reporting dealers
14,657	2,391	24,568	3	2,897	9	65,296	with other financial institutions
13,015	2,794	6,991	117	972	0	39,028	with non-financial customers
							TOTAL INCLUDING GOLD
45,027	20,572	57,200	122	6,705	10	256,316	OPTIONS BOUGHT
20,190	10,401	15,807	38	3,248	10	110,227	with reporting dealers
14,020	2,652	31,679	32	2,312	0	106,058	with other financial institutions
10,818	7,518	9,713	52	1,145	0	40,040	with non-financial customers
							TOTAL INCLUDING GOLD
74,759	25,869	88,231	241	10,985	24	345,618	TOTAL OPTIONS
675,015	500,541	391,802	32,449	484,127	13,058	2,601,621	TOTAL CONTRACTS
							TOTAL CONTRACTS INCLUDING GOLD*

* 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-June 2001*

All currencies

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
FORWARD RATE AGREEMENTS . .	6,536,857	2,566,714	1,509,260	788,268	337,088	128,938
with reporting dealers	3,309,601	1,079,051	925,383	609,903	162,792	86,408
with other financial institutions	2,483,990	924,168	554,115	175,788	159,884	34,387
with non-financial customers	743,269	563,493	29,767	2,578	14,414	8,145
SWAPS	51,407,160	15,853,460	17,724,900	9,734,351	4,199,520	1,003,018
with reporting dealers	24,907,040	6,819,315	8,849,145	5,786,316	1,716,540	570,096
with other financial institutions	22,036,680	7,034,147	7,906,060	3,257,364	2,133,110	369,641
with non-financial customers	4,463,443	1,999,993	969,690	690,670	349,869	63,281
OPTIONS SOLD	7,045,392	3,311,510	2,471,875	567,806	492,374	27,160
with reporting dealers	4,048,997	1,625,758	1,669,068	368,283	294,155	17,276
with other financial institutions	2,161,948	1,230,025	615,412	103,958	144,976	5,524
with non-financial customers	834,447	455,727	187,396	95,566	53,244	4,360
OPTIONS BOUGHT	6,577,869	3,029,093	2,368,033	570,720	428,546	25,666
with reporting dealers	4,154,771	1,729,022	1,669,516	398,731	265,809	17,605
with other financial institutions	1,970,016	1,070,624	586,340	120,020	124,743	4,397
with non-financial customers	453,082	229,446	112,175	51,970	37,993	3,664
TOTAL OPTIONS	9,521,379	4,663,214	3,170,618	755,019	640,938	35,388
TOTAL CONTRACTS	67,465,400	23,083,380	22,404,770	11,277,640	5,177,547	1,167,344

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-June 2001*

All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
37,527	482,919	54,801	73,860	13,654	0	543,828	FORWARD RATE AGREEMENTS . . .
20,154	218,363	23,354	4,744	3,940	0	175,509	with reporting dealers
14,232	183,967	29,970	68,912	9,707	0	328,860	with other financial institutions
3,141	80,591	1,476	205	8	0	39,451	with non-financial customers
661,170	481,673	236,108	52,717	90,829	144	1,369,270	SWAPS
253,395	225,691	86,488	21,434	37,080	18	541,522	with reporting dealers
251,138	215,812	126,189	29,171	46,464	50	667,534	with other financial institutions
156,639	40,171	23,432	2,111	7,285	77	160,225	with non-financial customers
61,690	21,257	21,485	4,091	7,625	0	58,519	OPTIONS SOLD
21,331	8,704	14,267	585	535	0	29,035	with reporting dealers
19,641	7,426	6,743	3,451	6,732	0	18,060	with other financial institutions
20,718	5,128	475	55	358	0	11,420	with non-financial customers
44,223	19,987	21,501	2,090	7,608	0	60,402	OPTIONS BOUGHT
18,666	9,647	12,409	619	521	0	32,226	with reporting dealers
18,671	7,907	8,412	1,471	6,739	0	20,692	with other financial institutions
6,886	2,432	680	0	348	0	7,488	with non-financial customers
85,915	32,068	29,649	5,579	14,706	0	88,285	TOTAL OPTIONS
784,614	996,663	320,556	132,157	119,188	144	2,001,397	TOTAL CONTRACTS

* 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-June 2001¹

In millions of US dollars

Category	Total	US	Japanese	European ²	Latin American	Other Asian	Other
FORWARDS AND SWAPS	328,766	105,618	7,481	176,969	7,557	1,024	30,115
with reporting dealers	80,635	23,877	1,766	51,071	132	64	3,730
with other financial institutions	178,336	46,130	4,547	104,832	6,301	525	16,003
with non-financial customers	69,792	35,610	1,168	21,067	1,124	436	10,386
OPTIONS SOLD	967,542	153,280	52,337	729,887	5,751	3,855	22,432
with reporting dealers	554,403	72,529	34,099	439,973	296	2,722	4,787
with other financial institutions	295,433	41,113	15,597	224,974	2,633	707	10,411
with non-financial customers	117,707	39,638	2,642	64,941	2,822	427	7,236
OPTIONS BOUGHT	1,124,810	164,712	54,343	874,440	4,659	5,649	21,009
with reporting dealers	519,217	79,826	33,759	395,817	553	2,456	6,808
with other financial institutions	497,914	32,883	18,324	435,957	1,842	731	8,179
with non-financial customers	107,678	52,003	2,260	42,665	2,263	2,462	6,026
TOTAL OPTIONS	1,555,541	241,816	72,756	1,186,432	9,985	6,914	37,645
TOTAL CONTRACTS	1,884,307	347,431	80,234	1,363,404	17,542	7,938	67,755

¹ 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. ² 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-June 2001¹**

In millions of US dollars

Category	Gold	Precious metals (other than gold) ²	Other commodities ²
FORWARDS AND SWAPS	87,535	10,489	218,447
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS SOLD	71,062	6,379	70,462
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS BOUGHT	70,477	11,828	104,513
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
TOTAL OPTIONS	115,705	14,883	143,040
TOTAL CONTRACTS	203,242	25,373	361,486

¹ 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. ² 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-June 2001***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS	395,397	369,300	142,414	119,554	39,003	17,868
with reporting dealers	156,389	152,158	48,402	58,610	11,899	6,063
with other financial institutions	165,588	155,864	60,297	43,966	16,652	8,735
with non-financial customers	73,417	61,277	33,714	16,979	10,451	3,070
CURRENCY SWAPS	314,166	255,811	152,924	74,805	34,363	19,080
with reporting dealers	53,695	48,062	23,793	15,406	4,153	2,253
with other financial institutions	146,504	119,124	74,177	34,067	16,164	7,391
with non-financial customers	113,963	88,622	54,955	25,331	14,048	9,437
OPTIONS SOLD	39,452	31,925	15,525	16,764	3,837	974
with reporting dealers	18,253	14,006	7,532	8,921	1,900	331
with other financial institutions	10,975	9,376	4,030	4,367	881	272
with non-financial customers	10,226	8,543	3,961	3,477	1,057	372
OPTIONS BOUGHT	42,141	35,752	18,723	15,035	2,597	973
with reporting dealers	18,674	15,543	8,542	8,567	1,185	244
with other financial institutions	11,238	9,997	4,604	3,926	618	436
with non-financial customers	12,225	10,212	5,575	2,542	794	293
TOTAL OPTIONS	63,340	53,671	26,716	22,878	4,534	1,616
TOTAL CONTRACTS	772,896	678,782	322,053	217,238	77,902	38,564
TOTAL CONTRACTS INCLUDING GOLD	793,454					

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-June 2001**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
13,007	20,486	7,916	1,299	1,032	273	58,642	OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS
2,867	7,055	1,754	294	425	129	23,122	with reporting dealers
6,599	7,602	4,217	835	453	130	25,826	with other financial institutions
3,539	5,829	1,945	170	154	14	9,692	with non-financial customers
11,383	10,163	9,753	625	710	770	57,945	CURRENCY SWAPS
1,291	1,088	1,007	89	70	310	9,868	with reporting dealers
4,107	3,870	5,335	372	525	420	27,456	with other financial institutions
5,986	5,201	3,411	164	115	40	20,616	with non-financial customers
532	257	1,455	6	16	1	7,612	OPTIONS SOLD
205	154	392	0	6	1	3,058	with reporting dealers
151	34	754	1	5	0	2,079	with other financial institutions
176	69	309	5	5	0	2,478	with non-financial customers
561	300	2,406	4	5	0	10,332	OPTIONS BOUGHT
211	141	454	1	3	0	2,457	with reporting dealers
154	45	927	1	2	0	1,766	with other financial institutions
196	115	1,026	2	0	0	3,695	With non-financial customers
888	403	3,469	10	15	0	12,480	TOTAL OPTIONS
25,275	31,052	21,137	1,934	1,757	1,043	129,055	TOTAL CONTRACTS
							TOTAL CONTRACTS INCLUDING GOLD

* 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-June 2001***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
FORWARD RATE AGREEMENTS . . .	15,195	9,559	1,351	1,380	608	128
with reporting dealers	5,012	2,580	602	752	301	88
with other financial institutions	8,236	5,328	638	621	284	36
with non-financial customers	1,947	1,650	112	6	24	5
SWAPS	1,403,712	482,650	417,650	301,511	88,787	16,841
with reporting dealers	636,601	206,926	191,912	157,658	32,635	9,321
with other financial institutions	607,560	203,869	192,511	117,090	43,600	6,010
with non-financial customers	159,548	71,854	33,227	26,762	12,553	1,511
OPTIONS SOLD	109,449	59,923	31,360	8,816	7,134	207
with reporting dealers	61,818	28,836	21,581	6,188	3,809	134
with other financial institutions	32,662	19,602	8,370	2,243	1,813	49
with non-financial customers	14,969	11,485	1,409	386	1,513	23
OPTIONS BOUGHT	106,517	57,832	32,235	7,177	6,064	1,246
with reporting dealers	61,841	30,047	21,403	4,959	3,616	738
with other financial institutions	34,400	21,180	8,705	1,731	1,710	435
with non-financial customers	10,275	6,603	2,128	486	738	73
TOTAL OPTIONS	154,148	88,919	42,014	9,805	9,389	1,319
TOTAL CONTRACTS	1,573,053	581,127	461,017	312,695	98,784	18,290

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- June 2001**

In millions of US dollars

Canadian dollar	Swedish krone	Australian dollar	Danish krone	Hong Kong dollar	Thai baht	Residual currencies	Category
47	715	36	145	26	0	1,200	FORWARD RATE AGREEMENTS . . .
21	317	16	15	7	0	313	with reporting dealers
7	312	20	130	19	0	841	with other financial institutions
19	85	0	0	0	0	46	with non-financial customers
13,905	13,602	4,813	2,389	1,975	2	59,587	SWAPS
4,672	6,362	1,365	862	939	0	23,949	with reporting dealers
5,446	5,912	2,658	1,425	839	1	28,199	with other financial institutions
3,787	1,327	790	102	197	1	7,437	with non-financial customers
376	124	208	75	111	0	1,115	OPTIONS SOLD
172	57	158	18	4	0	861	with reporting dealers
140	48	47	53	107	0	190	with other financial institutions
64	20	3	4	0	0	62	with non-financial customers
424	118	224	53	140	0	1,004	OPTIONS BOUGHT
194	79	134	19	5	0	647	with reporting dealers
144	35	85	34	133	0	208	with other financial institutions
85	5	5	0	2	0	150	with non-financial customers
628	185	274	110	247	0	1,258	TOTAL OPTIONS
14,578	14,501	5,123	2,644	2,248	2	62,044	TOTAL CONTRACTS

* 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-June 2001¹**

In millions of US dollars

Category	Total	US	Japanese	European ²	Latin American	Other Asian	Other
FORWARDS AND SWAPS	48,930	18,394	3,159	23,059	1,041	376	2,900
with reporting dealers	7,703	1,458	474	5,225	7	199	341
with other financial institutions	25,871	7,791	1,520	13,669	784	76	2,034
with non-financial customers	15,354	9,147	1,165	4,166	251	101	526
OPTIONS SOLD	114,765	23,505	4,133	82,061	451	1,054	3,561
with reporting dealers	56,791	8,197	2,505	44,768	10	407	905
with other financial institutions	36,374	5,085	1,111	28,097	181	74	1,825
with non-financial customers	21,600	10,223	518	9,196	260	573	830
OPTIONS BOUGHT	92,474	22,489	3,437	62,534	454	449	3,111
with reporting dealers	49,168	8,178	2,540	37,735	7	171	539
with other financial institutions	25,438	3,255	728	19,472	181	60	1,744
with non-financial customers	17,868	11,056	170	5,327	268	217	829
TOTAL OPTIONS	150,448	37,797	5,065	99,827	895	1,096	5,767
TOTAL CONTRACTS	199,377	56,193	8,225	122,885	1,936	1,472	8,666

¹ Excluding countries in eastern Europe. ² 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-8

**Reported gross market values of OTC commodity derivatives
by instrument and counterparty at end-June 2001**

In millions of US dollars

Category	Gold	Precious metals (other than gold)	Other commodities
FORWARDS AND SWAPS	-	-	-
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS SOLD	-	-	-
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS BOUGHT	-	-	-
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
TOTAL OPTIONS	-	-	-
TOTAL CONTRACTS	20,559	1,883	60,064

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-June 2001*

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
FORWARDS AND SWAPS	14,413,684	10,848,260	2,542,967	1,022,457
with reporting dealers	5,058,144	4,053,754	709,724	294,666
with other financial institutions	6,264,125	4,709,429	1,127,677	427,019
with non-financial customers	3,091,427	2,085,085	705,565	300,777
OPTIONS SOLD	1,580,697	1,407,680	157,514	15,508
with reporting dealers	797,929	733,844	58,865	5,218
with other financial institutions	482,877	418,885	56,475	7,522
with non-financial customers	299,894	254,952	42,174	2,768
OPTIONS BOUGHT	1,764,466	1,533,388	194,590	36,494
with reporting dealers	900,033	820,550	65,256	14,229
with other financial institutions	539,832	441,205	79,151	19,477
with non-financial customers	324,605	271,634	50,185	2,788
TOTAL OPTIONS	2,496,184	2,163,872	290,043	42,276
TOTAL CONTRACTS	16,909,870	13,012,130	2,833,006	1,064,735
TOTAL CONTRACTS INCLUDING GOLD ...	17,113,110	13,210,300	2,835,404	1,067,420

* 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-June 2001***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
FORWARDS AND SWAPS	57,944,020	23,247,700	21,548,590	13,147,730
with reporting dealers	28,216,641	12,010,410	10,458,110	5,748,121
with other financial institutions	24,520,662	9,608,136	8,966,875	5,945,651
with non-financial customers	5,206,714	1,629,154	2,123,604	1,453,956
OPTIONS SOLD	7,045,392	1,679,140	3,576,646	1,789,605
with reporting dealers	4,048,997	963,973	2,066,775	1,018,251
with other financial institutions	2,161,948	520,747	1,091,731	549,465
with non-financial customers	834,447	194,418	418,142	221,888
OPTIONS BOUGHT	6,577,869	1,680,264	3,256,566	1,641,038
with reporting dealers	4,154,771	1,040,362	2,081,781	1,032,628
with other financial institutions	1,970,016	527,170	961,358	481,486
with non-financial customers	453,082	112,731	213,427	126,924
TOTAL OPTIONS	9,521,379	2,357,239	4,758,933	2,405,204
TOTAL CONTRACTS	67,465,400	25,604,940	26,307,530	15,552,930

* 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-June 2001***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
FORWARDS AND SWAPS	328,766	165,165	124,702	38,896
with reporting dealers	80,635	39,435	35,264	5,940
with other financial institutions	178,336	89,963	62,163	26,211
with non-financial customers	69,792	35,768	27,278	6,747
OPTIONS SOLD	967,542	333,504	593,248	40,790
with reporting dealers	554,403	201,919	336,310	16,175
with other financial institutions	295,433	84,000	194,948	16,485
with non-financial customers	117,707	47,587	61,989	8,129
OPTIONS BOUGHT	1,124,810	314,388	506,850	303,571
with reporting dealers	519,217	185,493	317,159	16,560
with other financial institutions	497,914	84,206	133,297	280,414
with non-financial customers	107,678	44,690	56,392	6,596
TOTAL OPTIONS	1,555,541	454,186	773,364	327,993
TOTAL CONTRACTS	1,884,307	619,358	898,061	366,886

* 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.