



Detailed data on over-the-counter (OTC) derivatives markets

	Page
1 Notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer double-counting by instrument, counterparty and currency	1
2 Notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency	3
3 Notional amounts outstanding of OTC equity-linked derivatives net of inter-dealer double-counting by instrument, counterparty and market risk factor	5
4 Notional amounts outstanding of OTC commodity derivatives net of inter-dealer double-counting by instrument and counterparty	6
5 Gross market values of OTC foreign exchange derivatives by instrument, counterparty and currency	7
6 Gross market values of OTC single-currency interest rate derivatives by instrument, counterparty and currency	9
7 Gross market values of OTC equity-linked derivatives by instrument, by counterparty and market risk factor	11
8 Gross market values of OTC commodity derivatives by instrument and counterparty	12
9 Notional amounts outstanding of OTC foreign exchange derivative contracts net of inter-dealer double-counting by instrument, counterparty, and remaining maturity	13
10 Notional amounts outstanding of OTC single-currency interest rate derivative contracts net of inter-dealer double-counting by instrument, counterparty, and remaining maturity	14
11 Notional amounts outstanding of OTC equity-linked derivative contracts net of inter-dealer double counting by instrument, counterparty, and remaining maturity	15

Detailed Table D-1

**Notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer
double-counting by instrument, counterparty and currency at end-December 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	10,335,676	9,585,449	3,736,736	2,131,573	1,476,738	492,879
with reporting dealers	3,800,828	3,583,786	1,331,886	949,454	495,915	174,084
with other financial institutions	4,239,764	4,023,038	1,465,660	793,507	603,266	201,422
with non-financial customers	2,295,080	1,978,624	939,196	388,612	377,556	117,374
TOTAL INCLUDING GOLD	10,436,571					
CURRENCY SWAPS	3,941,894	3,597,896	1,613,541	1,104,347	607,548	191,116
with reporting dealers	1,210,804	1,185,109	434,954	398,251	146,077	47,012
with other financial institutions	1,673,521	1,476,973	726,802	438,711	279,710	81,411
with non-financial customers	1,057,561	935,812	451,786	267,384	181,761	62,694
OPTIONS SOLD	1,609,691	1,438,055	586,436	705,378	156,131	79,266
with reporting dealers	821,694	721,844	281,842	415,897	75,286	39,392
with other financial institutions	420,864	388,631	159,087	154,928	39,953	17,108
with non-financial customers	367,134	327,580	145,507	134,553	40,892	22,765
TOTAL INCLUDING GOLD	1,688,182					
OPTIONS BOUGHT	1,760,384	1,591,261	801,477	642,304	152,203	73,392
with reporting dealers	978,289	883,507	457,712	395,907	79,441	33,518
with other financial institutions	420,782	395,844	176,253	127,727	37,322	15,460
with non-financial customers	361,312	311,911	167,512	118,671	35,443	24,414
TOTAL INCLUDING GOLD	1,841,304					
TOTAL OPTIONS	2,470,085	2,226,642	1,018,137	941,782	230,972	116,204
TOTAL CONTRACTS	16,747,649	15,409,981	6,368,417	4,177,700	2,315,255	800,194
TOTAL CONTRACTS INCLUDING GOLD*	16,978,860					

For footnotes, see opposite page.

Detailed Table D-1 (contd.)

Notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2001*

All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
355,857	383,874	131,605	19,814	405,072	3,268	1,948,487	OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS
100,585	131,375	28,578	4,388	168,114	1,162	632,329	with reporting dealers
141,812	123,585	66,465	11,611	214,675	1,641	832,846	with other financial institutions
113,461	128,915	36,562	3,814	22,284	465	483,297	with non-financial customers
							TOTAL INCLUDING GOLD
165,665	116,445	67,685	4,020	46,490	1,389	367,646	CURRENCY SWAPS
35,758	37,828	6,469	958	15,945	684	112,563	with reporting dealers
53,453	38,506	50,626	2,287	27,440	591	170,532	with other financial institutions
76,453	40,109	10,589	775	3,105	114	84,540	with non-financial customers
47,074	35,524	40,489	108	9,599	8	121,314	OPTIONS SOLD
20,113	24,440	9,393	64	4,414	0	50,703	with reporting dealers
10,617	5,289	20,291	17	3,609	0	42,198	with other financial institutions
16,345	5,795	10,805	27	1,576	8	28,415	with non-financial customers
							TOTAL INCLUDING GOLD
43,787	39,757	41,755	167	6,444	25	128,196	OPTIONS BOUGHT
19,605	24,865	7,835	120	3,911	0	50,157	with reporting dealers
10,434	5,429	23,380	16	2,072	0	47,627	with other financial institutions
13,747	9,463	10,540	31	461	25	30,406	with non-financial customers
							TOTAL INCLUDING GOLD
71,001	50,630	73,629	183	11,881	33	199,076	TOTAL OPTIONS
592,523	550,945	272,920	24,017	463,444	4,690	2,515,212	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.

Detailed Table D-2

Notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2001*

All currencies

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
FORWARD RATE AGREEMENTS . .	7,737,170	3,079,450	1,880,829	869,942	380,248	138,166
with reporting dealers	3,658,197	1,173,078	1,053,778	626,917	215,672	88,880
with other financial institutions	2,955,143	1,001,155	787,589	242,067	148,214	43,711
with non-financial customers	1,123,834	905,218	39,460	955	16,364	5,573
SWAPS	58,897,148	18,906,236	20,851,238	10,076,128	5,029,820	1,180,338
with reporting dealers	27,156,080	7,623,351	10,063,673	5,735,122	1,874,416	676,642
with other financial institutions	25,196,568	8,067,029	9,348,099	3,412,552	2,624,712	440,044
with non-financial customers	6,544,500	3,215,852	1,439,469	928,454	530,694	63,651
OPTIONS SOLD	8,139,648	3,919,089	2,706,707	654,131	631,865	32,932
with reporting dealers	4,699,960	1,927,206	1,818,674	437,804	402,872	20,032
with other financial institutions	2,288,603	1,260,095	664,713	117,072	173,377	7,380
with non-financial customers	1,151,083	731,789	223,320	99,256	55,615	5,521
OPTIONS BOUGHT	7,450,977	3,418,291	2,593,444	636,871	552,987	31,554
with reporting dealers	4,614,620	1,864,676	1,786,623	437,957	355,351	22,131
with other financial institutions	2,069,656	1,091,290	654,766	129,963	137,607	4,132
with non-financial customers	766,701	462,324	152,056	68,951	60,029	5,290
TOTAL OPTIONS	10,933,331	5,441,439	3,497,503	853,120	805,743	43,401
TOTAL CONTRACTS	77,567,656	27,427,122	26,229,568	11,799,191	6,215,813	1,361,907

For footnotes, see opposite page.

Detailed Table D-2 (contd.)

Notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-December 2001*

All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
38,430	509,419	55,696	48,271	23,145	0	713,574	FORWARD RATE AGREEMENTS . . .
14,732	202,503	13,514	6,758	6,382	0	255,983	with reporting dealers
9,153	217,876	35,617	41,394	16,632	0	411,735	with other financial institutions
14,544	89,041	6,565	118	130	0	45,866	with non-financial customers
681,476	520,384	191,328	33,903	102,728	143	1,323,426	SWAPS
262,716	236,806	61,370	11,310	41,246	50	569,378	with reporting dealers
256,428	239,967	100,708	21,539	53,686	30	631,774	with other financial institutions
162,333	43,610	29,250	1,055	7,796	63	122,273	with non-financial customers
46,950	18,891	1,368	900	1,523	0	125,292	OPTIONS SOLD
15,589	7,315	181	48	519	0	69,720	with reporting dealers
15,762	5,493	787	847	631	0	42,446	with other financial institutions
15,597	6,082	400	5	373	0	13,125	with non-financial customers
27,743	16,388	1,281	24	1,218	0	171,176	OPTIONS BOUGHT
12,334	8,737	126	24	599	0	126,062	with reporting dealers
9,276	3,788	834	0	244	0	37,756	with other financial institutions
6,134	3,864	321	0	375	0	7,357	with non-financial customers
60,730	27,252	2,496	888	2,181	0	198,578	TOTAL OPTIONS
780,635	1,057,056	249,520	83,062	128,054	143	2,235,585	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.

Detailed Table D-3

**Notional amounts outstanding of OTC equity-linked derivatives net of inter-dealer
double-counting by instrument, counterparty and market risk factor at end-December 2001¹**

In millions of US dollars

Category	Total	US	Japanese	European ²	Latin American	Other Asian	Other
FORWARDS AND SWAPS	319,949	111,251	7,853	163,089	2,104	1,492	34,162
with reporting dealers	55,352	11,891	1,580	37,846	22	739	3,278
with other financial institutions	151,044	40,815	4,249	90,207	561	503	14,707
with non-financial customers	113,553	58,547	2,023	35,038	1,521	250	16,174
OPTIONS SOLD	943,531	134,928	37,054	736,272	8,991	5,746	20,539
with reporting dealers	550,068	56,359	25,912	463,102	98	1,872	2,725
with other financial institutions	259,204	33,439	9,242	201,544	4,405	2,939	7,635
with non-financial customers	134,260	45,130	1,900	71,625	4,488	934	10,180
OPTIONS BOUGHT	1,205,895	198,505	37,512	940,140	3,798	5,191	20,748
with reporting dealers	626,749	81,446	26,803	509,738	475	1,868	6,419
with other financial institutions	436,757	39,211	8,213	383,811	312	1,999	3,211
with non-financial customers	142,388	77,847	2,497	46,590	3,010	1,325	11,117
TOTAL OPTIONS	1,561,017	264,532	48,207	1,189,992	12,503	9,068	36,716
TOTAL CONTRACTS	1,880,968	375,784	56,057	1,353,080	14,606	10,559	70,877

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.

Detailed Table D-4

**Notional amounts outstanding of OTC commodity derivatives
net of inter-dealer double-counting by instrument and counterparty at end-December 2001¹**

In millions of US dollars

Category	Gold	Precious metals (other than gold) ²	Other commodities ²
FORWARDS AND SWAPS	100,895	15,790	201,247
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS SOLD	78,491	6,008	67,238
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
OPTIONS BOUGHT	80,920	11,712	98,292
with reporting dealers	-	-	-
with other financial institutions	-	-	-
with non-financial customers	-	-	-
TOTAL OPTIONS	130,317	14,485	135,320
TOTAL CONTRACTS	231,212	30,277	336,565

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 2001 triennial central bank survey.

Detailed Table D-5

Gross market values of OTC foreign exchange derivatives by instrument,
counterparty and currency at end-December 2001*

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS	374,027	351,916	86,706	169,485	30,605	10,187
with reporting dealers	148,264	142,804	28,940	81,088	9,794	3,565
with other financial institutions	145,470	140,061	32,802	60,096	12,400	4,192
with non-financial customers	80,294	69,052	24,964	28,305	8,411	2,429
CURRENCY SWAPS	334,828	285,794	157,952	112,312	33,892	15,985
with reporting dealers	68,758	65,201	21,487	35,453	3,738	2,192
with other financial institutions	149,590	126,354	76,066	45,390	16,195	5,674
with non-financial customers	116,481	94,239	60,399	31,467	13,956	8,120
OPTIONS SOLD	44,071	39,346	11,889	24,230	2,628	1,260
with reporting dealers	19,232	17,337	5,060	12,589	917	629
with other financial institutions	11,682	9,274	3,026	5,765	657	227
with non-financial customers	13,157	12,736	3,804	5,876	1,053	404
OPTIONS BOUGHT	45,223	44,500	14,963	19,497	2,525	943
with reporting dealers	19,483	19,028	5,379	11,026	929	435
with other financial institutions	11,957	12,892	3,809	4,073	551	180
with non-financial customers	13,785	12,580	5,774	4,397	1,044	328
TOTAL OPTIONS	70,062	66,509	21,792	31,138	4,236	1,574
TOTAL CONTRACTS	778,918	704,218	266,449	312,936	68,733	27,744
TOTAL CONTRACTS INCLUDING GOLD	798,873					

For footnotes, see opposite page.

Detailed Table D- 5 (contd.)

Gross market values of OTC foreign exchange derivatives by instrument, counterparty and currency at end-December 2001

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
11,503	8,693	4,461	756	640	37	73,065	OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS
2,990	2,753	953	377	207	13	23,044	with reporting dealers
4,343	2,526	2,047	221	313	18	31,921	with other financial institutions
4,166	3,413	1,461	158	120	6	18,103	with non-financial customers
12,648	8,455	7,080	257	587	210	34,484	CURRENCY SWAPS
1,707	704	485	4	52	98	6,395	with reporting dealers
4,170	2,887	4,191	162	443	70	17,578	with other financial institutions
6,771	4,861	2,403	91	92	42	10,521	with non-financial customers
514	436	874	1	68	0	6,896	OPTIONS SOLD
166	288	252	0	5	0	1,221	with reporting dealers
121	54	439	0	8	0	3,793	with other financial institutions
226	92	183	1	55	0	1,884	with non-financial customers
540	322	1,217	0	11	0	7,145	OPTIONS BOUGHT
188	204	189	0	6	0	1,582	with reporting dealers
99	56	560	0	4	0	1,690	with other financial institutions
253	62	468	0	1	0	2,663	With non-financial customers
888	470	1,839	1	74	0	11,603	TOTAL OPTIONS
25,036	17,616	13,380	1,014	1,301	247	119,162	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.

Detailed Table D-6

**Gross market values of OTC single-currency interest rate derivatives
by instrument, counterparty and currency at end-December 2001***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
FORWARD RATE AGREEMENTS . . .	18,636	9,934	2,254	2,401	761	261
with reporting dealers	6,225	2,386	1,042	1,240	392	159
with other financial institutions	9,333	4,993	1,009	1,157	343	82
with non-financial customers	3,078	2,558	204	1	28	20
SWAPS	1,969,409	822,786	599,488	292,244	134,960	20,446
with reporting dealers	814,318	322,159	255,082	139,929	45,189	11,616
with other financial institutions	843,545	339,164	280,261	105,442	68,089	7,446
with non-financial customers	311,548	161,458	64,145	46,875	21,681	1,388
OPTIONS SOLD	147,161	81,392	42,452	9,109	9,510	305
with reporting dealers	84,650	41,055	28,954	6,413	5,176	208
with other financial institutions	42,894	26,038	10,998	1,973	2,506	53
with non-financial customers	19,616	14,300	2,499	723	1,829	44
OPTIONS BOUGHT	159,315	78,955	61,734	6,442	8,180	279
with reporting dealers	91,544	40,200	39,759	4,519	4,823	177
with other financial institutions	48,940	27,266	16,942	1,335	2,052	42
with non-financial customers	18,832	11,490	5,032	588	1,305	60
TOTAL OPTIONS	221,826	119,292	75,232	9,138	12,514	376
TOTAL CONTRACTS	2,209,872	952,014	676,975	303,784	148,234	21,083

For footnotes, see opposite page.

Detailed Table D-6 (contd.)

**Gross market values of OTC single-currency interest rate derivatives
by instrument, counterparty and currency at end- December 2001**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
92	910	2	118	65	0	1,838	FORWARD RATE AGREEMENTS . . .
48	313	0	20	18	0	607	with reporting dealers
16	452	2	98	47	0	1,134	with other financial institutions
29	144	0	0	0	0	94	with non-financial customers
27,398	15,084	5,583	1,064	2,457	6	47,893	SWAPS
9,759	6,652	1,508	325	1,145	2	20,952	with reporting dealers
10,116	7,014	2,787	697	999	1	21,529	with other financial institutions
7,521	1,418	1,288	42	313	3	5,416	with non-financial customers
629	122	196	1	18	0	3,427	OPTIONS SOLD
221	61	39	1	13	0	2,509	with reporting dealers
327	41	151	0	5	0	802	with other financial institutions
81	19	6	0	0	0	115	with non-financial customers
679	96	7	1	13	0	2,929	OPTIONS BOUGHT
213	59	0	1	7	0	1,786	with reporting dealers
357	30	6	0	3	0	907	with other financial institutions
110	8	1	0	3	0	235	with non-financial customers
1,087	157	164	1	18	0	3,847	TOTAL OPTIONS
28,576	16,150	5,749	1,183	2,540	6	53,578	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.

Detailed Table D-7

Gross market values of OTC equity-linked derivatives by instrument, counterparty and market risk factor at end-December 2001¹

In millions of US dollars

Category	Total	US	Japanese	European ²	Latin American	Other Asian	Other
FORWARDS AND SWAPS	57,685	23,937	1,471	29,229	381	148	2,521
with reporting dealers	11,581	2,498	586	8,089	11	31	365
with other financial institutions	16,948	4,126	835	11,122	45	78	744
with non-financial customers	29,156	17,313	50	10,018	324	40	1,411
OPTIONS SOLD	105,201	27,681	4,078	68,783	636	991	3,030
with reporting dealers	53,615	11,477	2,641	38,361	62	242	830
with other financial institutions	28,189	4,160	957	21,812	264	171	824
with non-financial customers	23,397	12,043	480	8,609	311	577	1,377
OPTIONS BOUGHT	95,858	25,939	3,387	63,568	271	285	2,409
with reporting dealers	50,672	8,619	2,498	38,850	30	126	549
with other financial institutions	19,569	3,738	665	14,742	45	65	314
with non-financial customers	25,619	13,583	226	9,975	196	94	1,546
TOTAL OPTIONS	147,444	42,143	4,824	93,990	845	1,034	4,609
TOTAL CONTRACTS	205,131	66,081	6,296	123,219	1,225	1,183	7,131

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.

Detailed Table D-8

**Gross market values of OTC commodity derivatives
by instrument and counterparty at end-December 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	19,955	3,832	51,707

Detailed 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-December 2001¹**

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
FORWARDS AND SWAPS²	14,277,570	11,176,068	2,141,970	959,537
with reporting dealers	5,011,632	4,199,147	564,734	247,752
with other financial institutions	5,913,285	4,641,654	854,078	417,559
with non-financial customers	3,352,641	2,335,268	723,157	294,226
OPTIONS SOLD	1,609,691	1,485,447	114,739	9,505
with reporting dealers	821,694	788,405	30,975	2,311
with other financial institutions	420,864	389,558	25,635	5,668
with non-financial customers	367,134	307,484	58,128	1,525
OPTIONS BOUGHT	1,760,384	1,629,117	116,904	14,372
with reporting dealers	978,289	938,924	36,628	2,740
with other financial institutions	420,782	386,803	25,579	8,404
with non-financial customers	361,312	303,393	54,699	3,227
TOTAL OPTIONS	2,470,085	2,250,901	197,843	21,351
TOTAL CONTRACTS	16,747,649	13,426,969	2,339,806	980,887
TOTAL CONTRACTS INCLUDING GOLD . . .	16,978,860			

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 Includes currency swaps.

Detailed 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-December 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	66,634,336	25,115,430	25,232,932	16,285,972
with reporting dealers	30,814,280	12,822,871	11,465,659	6,525,751
with other financial institutions	28,151,712	9,946,828	10,546,709	7,658,174
with non-financial customers	7,668,339	2,345,733	3,220,562	2,102,044
OPTIONS SOLD	8,139,648	2,078,855	4,029,213	2,031,579
with reporting dealers	4,699,960	1,171,775	2,338,234	1,189,948
with other financial institutions	2,288,603	663,883	1,113,772	510,951
with non-financial customers	1,151,083	243,197	577,207	330,679
OPTIONS BOUGHT	7,450,977	1,849,042	3,606,925	1,995,007
with reporting dealers	4,614,620	1,143,042	2,267,068	1,204,510
with other financial institutions	2,069,656	572,006	994,896	502,754
with non-financial customers	766,701	133,992	344,961	287,744
TOTAL OPTIONS	10,933,331	2,770,490	5,333,484	2,829,357
TOTAL CONTRACTS	77,567,656	27,885,914	30,566,420	19,115,328

* 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.

Detailed 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-December 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	319,949	138,779	127,487	53,691
with reporting dealers	55,352	24,785	22,076	8,490
with other financial institutions	151,044	69,125	52,597	29,322
with non-financial customers	113,553	44,866	52,812	15,877
OPTIONS SOLD	943,531	404,032	494,482	45,012
with reporting dealers	550,068	248,424	285,310	16,333
with other financial institutions	259,204	94,876	150,598	13,728
with non-financial customers	134,260	60,734	58,574	14,951
OPTIONS BOUGHT	1,205,895	415,553	551,938	238,407
with reporting dealers	626,749	258,441	351,159	17,155
with other financial institutions	436,757	91,050	137,332	208,375
with non-financial customers	142,388	66,063	63,447	12,876
TOTAL OPTIONS	1,561,017	566,154	728,187	266,675
TOTAL CONTRACTS	1,880,968	704,930	855,672	320,363

* 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.