

## 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-June 2003\***

**All currencies**

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>	<b>12,331,805</b>	<b>11,144,447</b>	<b>4,872,757</b>	<b>2,526,352</b>	<b>1,779,464</b>	<b>657,087</b>
with reporting dealers . . . . .	4,746,555	4,544,459	1,693,772	1,134,794	597,806	202,761
with other financial institutions . . . . .	5,132,781	4,675,167	1,965,484	940,923	726,570	270,806
with non-financial customers . . . . .	2,452,470	1,924,820	1,213,502	450,634	455,087	183,517
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>12,465,996</b>					
<b>CURRENCY SWAPS . . . . .</b>	<b>5,158,910</b>	<b>4,489,374</b>	<b>2,513,973</b>	<b>1,223,117</b>	<b>851,536</b>	<b>231,450</b>
with reporting dealers . . . . .	1,775,499	1,674,534	796,408	475,155	257,928	64,507
with other financial institutions . . . . .	2,196,408	1,883,525	1,122,144	438,559	378,877	104,165
with non-financial customers . . . . .	1,187,005	931,313	595,421	309,403	214,730	62,773
<b>OPTIONS SOLD . . . . .</b>	<b>3,008,886</b>	<b>2,430,744</b>	<b>1,566,693</b>	<b>850,951</b>	<b>290,180</b>	<b>257,858</b>
with reporting dealers . . . . .	1,431,191	1,118,805	708,642	497,100	115,079	130,994
with other financial institutions . . . . .	819,366	659,211	413,388	213,504	70,138	77,436
with non-financial customers . . . . .	758,331	652,728	444,662	140,345	104,961	49,428
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>3,110,875</b>					
<b>OPTIONS BOUGHT . . . . .</b>	<b>3,026,815</b>	<b>2,470,456</b>	<b>1,722,556</b>	<b>781,689</b>	<b>287,169</b>	<b>213,073</b>
with reporting dealers . . . . .	1,445,470	1,149,660	814,920	453,591	114,811	100,679
with other financial institutions . . . . .	806,652	639,520	461,888	190,125	64,975	62,032
with non-financial customers . . . . .	774,692	681,276	445,749	137,974	107,385	50,362
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>3,132,000</b>					
<b>TOTAL OPTIONS . . . . .</b>	<b>4,597,373</b>	<b>3,766,967</b>	<b>2,527,467</b>	<b>1,157,298</b>	<b>462,401</b>	<b>355,095</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>22,088,084</b>	<b>19,400,784</b>	<b>9,914,197</b>	<b>4,906,761</b>	<b>3,093,401</b>	<b>1,243,628</b>
<b>TOTAL CONTRACTS INCLUDING GOLD*</b>	<b>22,391,638</b>					

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-June 2003\*

## All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>571,257</b>	<b>436,577</b>	<b>352,905</b>	<b>12,928</b>	<b>435,722</b>	<b>1,522</b>	<b>1,872,592</b>	<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>
161,862	156,525	91,008	2,487	188,550	130	718,956	with reporting dealers . . . . .
243,657	154,401	197,822	5,965	217,197	673	866,897	with other financial institutions . . . . .
165,735	125,651	64,074	4,476	29,975	720	286,749	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>196,908</b>	<b>148,696</b>	<b>140,284</b>	<b>9,391</b>	<b>59,586</b>	<b>1,288</b>	<b>452,217</b>	<b>CURRENCY SWAPS . . . . .</b>
42,305	52,237	22,015	980	32,290	292	132,347	with reporting dealers . . . . .
78,278	51,735	85,826	5,964	24,051	850	218,842	with other financial institutions . . . . .
76,326	44,726	32,444	2,446	3,246	147	101,035	with non-financial customers . . . . .
<b>150,441</b>	<b>132,344</b>	<b>68,234</b>	<b>133</b>	<b>15,367</b>	<b>81</b>	<b>254,746</b>	<b>OPTIONS SOLD . . . . .</b>
69,550	83,038	17,225	103	8,705	0	113,141	with reporting dealers . . . . .
52,872	37,639	29,107	11	4,635	81	80,710	with other financial institutions . . . . .
28,019	11,668	21,902	19	2,027	0	60,903	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>140,651</b>	<b>101,491</b>	<b>81,309</b>	<b>151</b>	<b>19,261</b>	<b>70</b>	<b>235,754</b>	<b>OPTIONS BOUGHT . . . . .</b>
67,290	57,318	18,934	92	6,248	0	107,397	with reporting dealers . . . . .
48,172	33,744	33,287	15	9,086	70	70,390	with other financial institutions . . . . .
25,189	10,429	29,087	44	3,927	0	57,962	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>222,672</b>	<b>163,658</b>	<b>131,465</b>	<b>187</b>	<b>27,153</b>	<b>151</b>	<b>380,232</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>990,836</b>	<b>748,928</b>	<b>624,652</b>	<b>22,506</b>	<b>522,459</b>	<b>2,962</b>	<b>2,705,054</b>	<b>TOTAL CONTRACTS . . . . .</b>
							<b>TOTAL CONTRACTS INCLUDING GOLD* . . . . .</b>

\* 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-June 2003\***

**All currencies**

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>FORWARD RATE AGREEMENTS . .</b>	<b>10,270,496</b>	<b>4,831,466</b>	<b>2,756,309</b>	<b>565,607</b>	<b>435,042</b>	<b>192,616</b>
with reporting dealers . . . . .	4,916,100	1,893,968	1,644,488	405,440	264,382	107,948
with other financial institutions . . . . .	3,960,759	1,765,440	1,009,844	127,444	154,800	83,581
with non-financial customers . . . . .	1,393,636	1,172,058	101,977	32,722	15,859	1,085
<b>SWAPS . . . . .</b>	<b>94,582,592</b>	<b>27,620,520</b>	<b>40,710,160</b>	<b>13,503,594</b>	<b>6,778,951</b>	<b>1,633,857</b>
with reporting dealers . . . . .	41,767,984	11,752,380	17,742,280	7,406,290	2,345,337	690,800
with other financial institutions . . . . .	41,985,152	11,996,619	18,854,162	4,431,091	3,758,033	849,601
with non-financial customers . . . . .	10,829,461	3,871,522	4,113,717	1,666,215	675,579	93,460
<b>OPTIONS SOLD . . . . .</b>	<b>12,320,392</b>	<b>5,453,475</b>	<b>4,767,871</b>	<b>975,920</b>	<b>839,773</b>	<b>89,851</b>
with reporting dealers . . . . .	6,894,053	2,577,394	3,025,103	672,611	499,393	52,605
with other financial institutions . . . . .	3,695,436	1,852,495	1,300,393	194,001	238,518	28,750
with non-financial customers . . . . .	1,730,904	1,023,588	442,374	109,308	101,863	8,497
<b>OPTIONS BOUGHT . . . . .</b>	<b>11,563,735</b>	<b>4,749,752</b>	<b>4,847,631</b>	<b>881,743</b>	<b>767,976</b>	<b>98,193</b>
with reporting dealers . . . . .	6,981,836	2,512,085	3,138,826	641,028	499,310	52,659
with other financial institutions . . . . .	3,492,041	1,705,036	1,322,392	169,196	203,719	31,431
with non-financial customers . . . . .	1,089,860	532,631	386,414	71,518	64,948	14,102
<b>TOTAL OPTIONS . . . . .</b>	<b>16,946,180</b>	<b>7,658,486</b>	<b>6,533,537</b>	<b>1,200,844</b>	<b>1,108,396</b>	<b>135,410</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>121,799,272</b>	<b>40,110,476</b>	<b>50,000,004</b>	<b>15,270,044</b>	<b>8,322,393</b>	<b>1,961,886</b>

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-June 2003\*

## All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>80,739</b>	<b>406,084</b>	<b>61,267</b>	<b>15,567</b>	<b>6,504</b>	<b>0</b>	<b>919,295</b>	<b>FORWARD RATE AGREEMENTS . . .</b>
33,352	217,276	26,365	1,624	3,072	0	318,185	with reporting dealers . . . . .
41,973	171,183	34,594	13,941	3,372	0	554,587	with other financial institutions . . . . .
5,414	17,626	309	0	60	0	46,526	with non-financial customers . . . . .
<b>931,756</b>	<b>696,178</b>	<b>306,900</b>	<b>105,036</b>	<b>210,899</b>	<b>234</b>	<b>2,084,507</b>	<b>SWAPS . . . . .</b>
352,752	345,490	97,536	32,179	103,565	6	899,369	with reporting dealers . . . . .
456,722	282,795	178,327	68,696	96,524	228	1,012,354	with other financial institutions . . . . .
122,280	67,895	31,035	4,161	10,809	0	172,788	with non-financial customers . . . . .
<b>99,110</b>	<b>24,271</b>	<b>6,302</b>	<b>1,336</b>	<b>6,225</b>	<b>0</b>	<b>56,258</b>	<b>OPTIONS SOLD . . . . .</b>
28,534	10,138	3,360	787	5,274	0	18,854	with reporting dealers . . . . .
47,787	5,490	2,464	549	622	0	24,367	with other financial institutions . . . . .
22,789	8,643	478	0	329	0	13,035	with non-financial customers . . . . .
<b>48,761</b>	<b>19,198</b>	<b>3,823</b>	<b>1,141</b>	<b>7,562</b>	<b>0</b>	<b>137,955</b>	<b>OPTIONS BOUGHT . . . . .</b>
19,997	9,507	1,011	889	4,757	0	101,767	with reporting dealers . . . . .
22,399	5,169	2,232	204	2,166	0	28,097	with other financial institutions . . . . .
6,365	4,523	580	48	639	0	8,092	with non-financial customers . . . . .
<b>123,610</b>	<b>33,648</b>	<b>7,939</b>	<b>1,638</b>	<b>8,772</b>	<b>0</b>	<b>133,900</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>1,136,102</b>	<b>1,135,907</b>	<b>376,105</b>	<b>122,242</b>	<b>226,173</b>	<b>234</b>	<b>3,137,706</b>	<b>TOTAL CONTRACTS . . . . .</b>

\* 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-June 2003<sup>1</sup>**

In millions of US dollars

Category	Total	US	Japanese	European <sup>2</sup>	Latin American	Other Asian	Other
<b>FORWARDS AND SWAPS</b> . . . . .	<b>487,600</b>	<b>141,271</b>	<b>7,458</b>	<b>281,961</b>	<b>4,325</b>	<b>2,640</b>	<b>49,951</b>
with reporting dealers . . . . .	115,943	21,037	2,262	83,818	3	1,092	7,733
with other financial institutions . . . . .	215,918	59,150	3,006	128,560	2,371	736	22,096
with non-financial customers . . . . .	155,739	61,083	2,192	69,585	1,950	810	20,120
<b>OPTIONS SOLD</b> . . . . .	<b>1,745,766</b>	<b>284,701</b>	<b>69,955</b>	<b>1,295,685</b>	<b>11,513</b>	<b>30,268</b>	<b>53,645</b>
with reporting dealers . . . . .	748,201	115,217	46,194	550,467	196	20,476	15,652
with other financial institutions . . . . .	680,931	83,138	19,188	542,525	5,804	2,577	27,698
with non-financial customers . . . . .	316,633	86,347	4,572	202,693	5,512	7,215	10,294
<b>OPTIONS BOUGHT</b> . . . . .	<b>1,326,782</b>	<b>252,875</b>	<b>78,001</b>	<b>935,954</b>	<b>1,467</b>	<b>11,435</b>	<b>47,051</b>
with reporting dealers . . . . .	774,353	126,972	58,154	566,091	44	3,628	19,463
with other financial institutions . . . . .	351,295	50,215	16,340	264,030	536	2,902	17,273
with non-financial customers . . . . .	201,134	75,688	3,507	105,833	886	4,905	10,314
<b>TOTAL OPTIONS</b> . . . . .	<b>2,311,272</b>	<b>416,482</b>	<b>95,783</b>	<b>1,673,361</b>	<b>12,860</b>	<b>29,650</b>	<b>83,136</b>
<b>TOTAL CONTRACTS</b> . . . . .	<b>2,798,873</b>	<b>557,751</b>	<b>103,239</b>	<b>1,955,322</b>	<b>17,185</b>	<b>32,290</b>	<b>133,086</b>

<sup>1</sup> 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. <sup>2</sup> 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-June 2003<sup>1</sup>**

In millions of US dollars

Category	Gold	Precious metals (other than gold) <sup>2</sup>	Other commodities <sup>2</sup>
<b>FORWARDS AND SWAPS</b> .....	<b>134,190</b>	<b>23,263</b>	<b>434,294</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS SOLD</b> .....	<b>101,989</b>	<b>41,753</b>	<b>131,875</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS BOUGHT</b> .....	<b>105,185</b>	<b>21,680</b>	<b>145,441</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>TOTAL OPTIONS</b> .....	<b>169,363</b>	<b>51,857</b>	<b>226,702</b>
<b>TOTAL CONTRACTS</b> .....	<b>303,553</b>	<b>75,118</b>	<b>660,995</b>

<sup>1</sup> 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. <sup>2</sup> 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-June 2003\*

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>	<b>475,747</b>	<b>428,533</b>	<b>230,053</b>	<b>70,011</b>	<b>46,893</b>	<b>18,146</b>
with reporting dealers . . . . .	178,657	167,394	86,789	31,483	15,326	5,103
with other financial institutions . . . . .	193,499	178,675	86,585	22,798	17,997	7,145
with non-financial customers . . . . .	103,592	82,460	56,679	15,729	13,574	5,900
<b>CURRENCY SWAPS . . . . .</b>	<b>419,304</b>	<b>375,873</b>	<b>239,526</b>	<b>72,957</b>	<b>55,984</b>	<b>18,693</b>
with reporting dealers . . . . .	77,744	70,843	41,323	18,311	8,904	2,859
with other financial institutions . . . . .	200,584	185,720	116,069	30,542	26,167	8,601
with non-financial customers . . . . .	140,980	119,309	82,135	24,104	20,911	7,232
<b>OPTIONS SOLD . . . . .</b>	<b>65,215</b>	<b>55,595</b>	<b>34,963</b>	<b>16,858</b>	<b>6,352</b>	<b>3,793</b>
with reporting dealers . . . . .	27,119	22,199	13,966	9,043	1,725	2,040
with other financial institutions . . . . .	16,637	14,002	8,680	4,710	1,098	1,057
with non-financial customers . . . . .	21,463	19,393	12,318	3,104	3,531	694
<b>OPTIONS BOUGHT . . . . .</b>	<b>63,332</b>	<b>52,952</b>	<b>35,686</b>	<b>14,206</b>	<b>6,470</b>	<b>3,213</b>
with reporting dealers . . . . .	27,238	21,049	16,604	7,800	1,686	1,451
with other financial institutions . . . . .	16,036	13,593	8,785	3,350	1,045	1,012
with non-financial customers . . . . .	20,059	18,311	10,299	3,056	3,739	749
<b>TOTAL OPTIONS . . . . .</b>	<b>101,428</b>	<b>86,348</b>	<b>56,683</b>	<b>22,021</b>	<b>11,097</b>	<b>4,966</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>996,476</b>	<b>890,754</b>	<b>526,262</b>	<b>164,991</b>	<b>113,975</b>	<b>41,805</b>
<b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>	<b>1,018,330</b>					

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-June 2003**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>33,888</b>	<b>17,581</b>	<b>22,383</b>	<b>356</b>	<b>3,326</b>	<b>23</b>	<b>80,301</b>	<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>
9,787	7,898	5,411	70	1,496	2	26,555	with reporting dealers . . . . .
14,028	5,576	13,202	208	1,587	8	39,189	with other financial institutions . . . . .
10,071	4,106	3,769	78	243	13	14,562	with non-financial customers . . . . .
<b>17,924</b>	<b>7,098</b>	<b>9,721</b>	<b>617</b>	<b>1,312</b>	<b>138</b>	<b>38,765</b>	<b>CURRENCY SWAPS . . . . .</b>
3,129	1,825	870	74	216	28	7,106	with reporting dealers . . . . .
6,549	2,375	5,813	435	837	100	17,960	with other financial institutions . . . . .
8,247	2,901	3,038	107	260	8	13,708	with non-financial customers . . . . .
<b>3,823</b>	<b>1,397</b>	<b>2,347</b>	<b>0</b>	<b>25</b>	<b>0</b>	<b>5,277</b>	<b>OPTIONS SOLD . . . . .</b>
1,531	718	659	0	14	0	2,343	with reporting dealers . . . . .
1,211	328	836	0	8	0	1,344	with other financial institutions . . . . .
1,079	351	851	0	3	0	1,602	with non-financial customers . . . . .
<b>3,085</b>	<b>966</b>	<b>3,283</b>	<b>0</b>	<b>94</b>	<b>0</b>	<b>9,992</b>	<b>OPTIONS BOUGHT . . . . .</b>
1,466	590	885	0	9	0	2,936	with reporting dealers . . . . .
1,039	250	1,147	0	74	0	1,777	with other financial institutions . . . . .
580	126	1,250	0	11	0	1,997	With non-financial customers . . . . .
<b>5,377</b>	<b>1,645</b>	<b>4,971</b>	<b>0</b>	<b>105</b>	<b>0</b>	<b>9,643</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>57,188</b>	<b>26,326</b>	<b>37,074</b>	<b>973</b>	<b>4,743</b>	<b>161</b>	<b>128,700</b>	<b>TOTAL CONTRACTS . . . . .</b>
							<b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>

\* 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-June 2003\***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>FORWARD RATE AGREEMENTS . . .</b>	<b>20,256</b>	<b>11,240</b>	<b>3,765</b>	<b>492</b>	<b>519</b>	<b>364</b>
with reporting dealers . . . . .	6,551	2,145	1,939	351	320	184
with other financial institutions . . . . .	7,702	3,752	1,603	139	171	177
with non-financial customers . . . . .	6,002	5,344	223	3	27	1
<b>SWAPS . . . . .</b>	<b>5,004,184</b>	<b>2,035,646</b>	<b>2,023,171</b>	<b>385,650</b>	<b>294,713</b>	<b>70,999</b>
with reporting dealers . . . . .	2,069,352	874,065	806,530	182,970	96,841	29,683
with other financial institutions . . . . .	2,298,898	867,478	995,859	151,728	154,650	35,810
with non-financial customers . . . . .	635,934	294,103	220,782	50,953	43,222	5,506
<b>OPTIONS SOLD . . . . .</b>	<b>322,999</b>	<b>175,746</b>	<b>112,074</b>	<b>15,824</b>	<b>15,063</b>	<b>655</b>
with reporting dealers . . . . .	194,519	96,671	74,165	11,771	9,441	395
with other financial institutions . . . . .	89,281	51,415	29,610	3,138	3,761	226
with non-financial customers . . . . .	39,198	27,661	8,297	915	1,860	34
<b>OPTIONS BOUGHT . . . . .</b>	<b>305,617</b>	<b>159,949</b>	<b>113,573</b>	<b>14,563</b>	<b>13,985</b>	<b>768</b>
with reporting dealers . . . . .	190,383	92,562	76,205	10,897	9,106	431
with other financial institutions . . . . .	86,526	50,413	28,825	2,725	3,242	169
with non-financial customers . . . . .	28,708	16,974	8,542	939	1,637	168
<b>TOTAL OPTIONS . . . . .</b>	<b>434,097</b>	<b>239,024</b>	<b>151,482</b>	<b>18,616</b>	<b>19,607</b>	<b>1,028</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>5,458,538</b>	<b>2,285,911</b>	<b>2,178,422</b>	<b>404,757</b>	<b>314,835</b>	<b>72,388</b>

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- June 2003**

In millions of US dollars

Canadian dollar	Swedish krone	Australian dollar	Danish krone	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>93</b>	<b>1,008</b>	<b>9</b>	<b>15</b>	<b>24</b>	<b>0</b>	<b>2,727</b>	<b>FORWARD RATE AGREEMENTS . . .</b>
52	516	3	3	10	0	1,028	with reporting dealers . . . . .
38	453	6	12	14	0	1,337	with other financial institutions . . . . .
4	39	0	0	0	0	361	with non-financial customers . . . . .
<b>35,697</b>	<b>34,693</b>	<b>8,294</b>	<b>8,294</b>	<b>5,419</b>	<b>6</b>	<b>101,602</b>	<b>SWAPS . . . . .</b>
12,902	17,160	2,417	2,026	2,268	0	42,490	with reporting dealers . . . . .
17,326	14,218	4,786	5,777	2,577	6	48,683	with other financial institutions . . . . .
5,470	3,317	1,092	492	574	0	10,423	with non-financial customers . . . . .
<b>576</b>	<b>214</b>	<b>100</b>	<b>16</b>	<b>73</b>	<b>0</b>	<b>2,658</b>	<b>OPTIONS SOLD . . . . .</b>
208	108	69	5	62	0	1,624	with reporting dealers . . . . .
299	37	24	11	7	0	753	with other financial institutions . . . . .
69	69	7	0	4	0	282	with non-financial customers . . . . .
<b>634</b>	<b>245</b>	<b>51</b>	<b>33</b>	<b>122</b>	<b>0</b>	<b>1,694</b>	<b>OPTIONS BOUGHT . . . . .</b>
229	88	20	30	67	0	748	with reporting dealers . . . . .
208	62	28	3	46	0	805	with other financial institutions . . . . .
197	95	3	0	9	0	144	with non-financial customers . . . . .
<b>1,002</b>	<b>351</b>	<b>82</b>	<b>44</b>	<b>133</b>	<b>0</b>	<b>2,728</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>36,791</b>	<b>36,055</b>	<b>8,385</b>	<b>8,353</b>	<b>5,576</b>	<b>6</b>	<b>107,059</b>	<b>TOTAL CONTRACTS . . . . .</b>

\* 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-June 2003<sup>1</sup>**

In millions of US dollars

Category	Total	US	Japanese	European <sup>2</sup>	Latin American	Other Asian	Other
<b>FORWARDS AND SWAPS</b> . . . . .	<b>66,944</b>	<b>22,450</b>	<b>1,386</b>	<b>39,084</b>	<b>417</b>	<b>127</b>	<b>3,477</b>
with reporting dealers . . . . .	14,447	2,855	591	10,730	0	43	227
with other financial institutions . . . . .	26,333	7,577	570	16,354	215	41	1,576
with non-financial customers . . . . .	26,163	12,019	226	12,000	201	43	1,674
<b>OPTIONS SOLD</b> . . . . .	<b>139,101</b>	<b>30,506</b>	<b>4,840</b>	<b>96,528</b>	<b>434</b>	<b>1,383</b>	<b>5,411</b>
with reporting dealers . . . . .	79,495	11,876	2,964	62,316	17	469	1,854
with other financial institutions . . . . .	36,832	6,764	1,385	25,494	162	153	2,872
with non-financial customers . . . . .	22,773	11,866	492	8,718	254	760	684
<b>OPTIONS BOUGHT</b> . . . . .	<b>133,430</b>	<b>35,245</b>	<b>4,511</b>	<b>88,672</b>	<b>99</b>	<b>556</b>	<b>4,344</b>
with reporting dealers . . . . .	73,051	14,527	3,011	53,490	21	274	1,729
with other financial institutions . . . . .	34,150	5,837	1,232	25,462	21	115	1,482
with non-financial customers . . . . .	26,228	14,883	268	9,721	56	167	1,132
<b>TOTAL OPTIONS</b> . . . . .	<b>193,036</b>	<b>53,875</b>	<b>6,387</b>	<b>122,884</b>	<b>516</b>	<b>1,470</b>	<b>7,901</b>
<b>TOTAL CONTRACTS</b> . . . . .	<b>259,973</b>	<b>76,325</b>	<b>7,774</b>	<b>161,963</b>	<b>932</b>	<b>1,597</b>	<b>11,379</b>

<sup>1</sup> Excluding countries in eastern Europe. <sup>2</sup> 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-June 2003**

In millions of US dollars

Category	Gold	Precious metals (other than gold)	Other commodities
<b>FORWARDS AND SWAPS</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS SOLD</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS BOUGHT</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>TOTAL OPTIONS</b> .....	-	-	-
<b>TOTAL CONTRACTS</b> .....	<b>21,854</b>	<b>3,513</b>	<b>84,532</b>

## 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-June 2003<sup>1</sup>**

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS<sup>2</sup></b> .....	<b>17,490,717</b>	<b>13,407,951</b>	<b>2,733,890</b>	<b>1,348,876</b>
with reporting dealers .....	6,522,058	5,268,025	851,154	402,879
with other financial institutions .....	7,329,183	5,646,896	1,129,124	553,163
with non-financial customers .....	3,639,476	2,493,028	753,612	392,836
<b>OPTIONS SOLD</b> .....	<b>3,008,886</b>	<b>2,738,967</b>	<b>245,369</b>	<b>24,556</b>
with reporting dealers .....	1,431,191	1,342,877	81,564	6,746
with other financial institutions .....	819,366	738,616	69,857	10,896
with non-financial customers .....	758,331	657,474	93,946	6,913
<b>OPTIONS BOUGHT</b> .....	<b>3,026,815</b>	<b>2,763,438</b>	<b>230,414</b>	<b>32,960</b>
with reporting dealers .....	1,445,470	1,356,358	81,080	8,034
with other financial institutions .....	806,652	737,194	55,691	13,765
with non-financial customers .....	774,692	669,885	93,643	11,161
<b>TOTAL OPTIONS</b> .....	<b>4,597,373</b>	<b>4,152,785</b>	<b>394,460</b>	<b>50,125</b>
<b>TOTAL CONTRACTS</b> .....	<b>22,088,084</b>	<b>17,560,736</b>	<b>3,128,348</b>	<b>1,398,999</b>
<b>TOTAL CONTRACTS INCLUDING GOLD</b> ...	<b>22,391,638</b>	<b>17,773,960</b>	<b>3,195,488</b>	<b>1,422,189</b>

<sup>1</sup> 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. <sup>2</sup> 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-June 2003\***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS</b> .....	<b>104,853,088</b>	<b>39,947,780</b>	<b>39,058,584</b>	<b>25,846,734</b>
with reporting dealers .....	46,684,080	19,230,234	17,219,456	10,234,388
with other financial institutions .....	45,946,000	16,732,957	17,380,954	11,832,089
with non-financial customers .....	12,223,018	3,984,589	4,458,171	3,780,258
<b>OPTIONS SOLD</b> .....	<b>12,320,392</b>	<b>3,469,408</b>	<b>5,670,386</b>	<b>3,180,594</b>
with reporting dealers .....	6,894,053	1,915,777	3,211,547	1,766,744
with other financial institutions .....	3,695,436	1,095,839	1,719,268	880,237
with non-financial customers .....	1,730,904	457,791	739,572	533,613
<b>OPTIONS BOUGHT</b> .....	<b>11,563,735</b>	<b>3,485,814</b>	<b>5,109,872</b>	<b>2,968,048</b>
with reporting dealers .....	6,981,836	2,036,148	3,174,140	1,771,540
with other financial institutions .....	3,492,041	1,143,502	1,513,061	835,484
with non-financial customers .....	1,089,860	306,164	422,671	361,023
<b>TOTAL OPTIONS</b> .....	<b>16,946,180</b>	<b>4,979,262</b>	<b>7,587,417</b>	<b>4,379,501</b>
<b>TOTAL CONTRACTS</b> .....	<b>121,799,272</b>	<b>44,927,040</b>	<b>46,645,996</b>	<b>30,226,236</b>

\* 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-June 2003\***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS</b> .....	<b>487,600</b>	<b>232,330</b>	<b>195,830</b>	<b>59,443</b>
with reporting dealers .....	115,943	58,890	43,615	13,442
with other financial institutions .....	215,918	105,373	90,018	20,527
with non-financial customers .....	155,739	68,066	62,196	25,476
<b>OPTIONS SOLD</b> .....	<b>1,745,766</b>	<b>587,043</b>	<b>924,015</b>	<b>234,706</b>
with reporting dealers .....	748,201	320,990	375,284	51,925
with other financial institutions .....	680,931	157,895	418,558	104,477
with non-financial customers .....	316,633	108,157	130,173	78,305
<b>OPTIONS BOUGHT</b> .....	<b>1,326,782</b>	<b>647,416</b>	<b>609,734</b>	<b>69,632</b>
with reporting dealers .....	774,353	341,769	394,113	38,469
with other financial institutions .....	351,295	175,685	154,781	20,831
with non-financial customers .....	201,134	129,962	60,839	10,332
<b>TOTAL OPTIONS</b> .....	<b>2,311,272</b>	<b>903,082</b>	<b>1,149,049</b>	<b>259,141</b>
<b>TOTAL CONTRACTS</b> .....	<b>2,798,873</b>	<b>1,135,406</b>	<b>1,344,880</b>	<b>318,588</b>

\* 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.