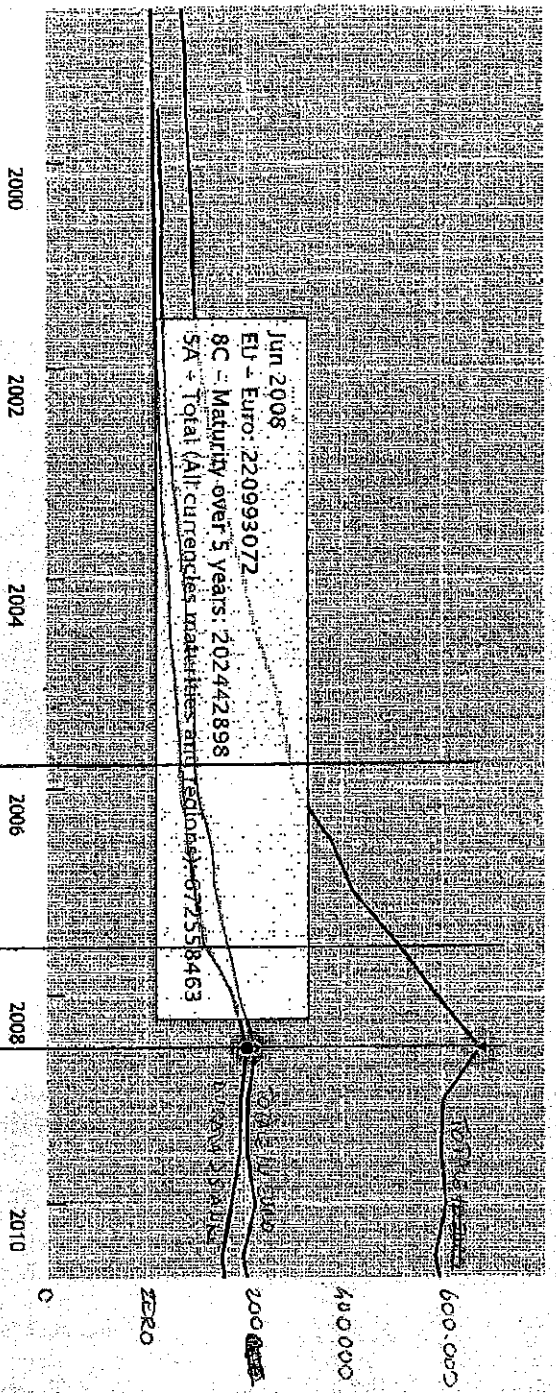


Currency, maturity, equity region



TOTALE PERUVANI OTT IN EURO DO BANDA 55AWA DAN IN BILANCI DI DOUARI SMTUVNEVNI

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Global OTC derivatives market
In billions of US dollars

DATA DERIVATIVE
OTC DER
1/1/04 to 30/6/06

Level: <input type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 4	Notional amounts outstanding				Gross market value			
	H2 2004	H1 2005	H2 2005	H1 2006	H2 2004	H1 2005	H2 2005	H1 2006
All contracts	258,628	282,665	299,261	372,513	9,407	10,644	9,800	10,012
<input checked="" type="checkbox"/> Foreign exchange contracts	29,288	31,081	31,360	38,127	1,546	1,141	997	1,136
<input checked="" type="checkbox"/> By instrument								
Outright forwards and forex swaps	14,950	15,001	15,873	19,407	643	464	406	436
Currency swaps	8,223	8,236	8,504	9,696	745	549	453	535
Options	6,115	7,045	6,984	9,024	158	129	138	165
Other products								
<input type="checkbox"/> By counterparty								
<input checked="" type="checkbox"/> By maturity								
Up to 1 year	22,833	24,256	23,907	29,579				
Between 1 and 5 years	4,386	4,729	5,164	5,851				
Over 5 years	2,069	2,097	2,289	2,697				
<input checked="" type="checkbox"/> By currency								
US dollar	25,725	27,584	26,295	31,791	1,408	1,024	867	969
Euro	11,900	12,404	12,857	15,344	752	512	397	472
Japanese yen	7,076	6,907	7,575	9,536	258	220	255	243
Pound sterling	4,331	4,273	4,424	5,217	220	150	121	148
Swiss franc	1,452	1,586	1,689	2,096	60	54	46	50
Canadian dollar	1,171	1,217	1,379	1,674	71	56	70	75
Swedish krona	957	1,039	1,067	1,172	41	48	24	31
Other currencies	5,965	7,152	7,435	9,424	282	219	214	283
<input checked="" type="checkbox"/> Interest rate contracts	190,502	204,795	211,970	262,526	5,417	6,699	5,397	5,445
<input checked="" type="checkbox"/> By instrument								
FRAs	12,789	13,973	14,269	18,117	22	31	22	25
Swaps	150,631	163,749	169,106	207,588	4,903	6,077	4,778	4,840
Options	27,082	27,072	28,596	36,821	492	592	597	580
Other products								
<input type="checkbox"/> By counterparty								
<input checked="" type="checkbox"/> By maturity								
Up to 1 year	62,659	66,681	69,378	90,755				
Between 1 and 5 years	77,929	82,341	86,550	101,909				
Over 5 years	49,915	55,773	56,042	69,861				
<input checked="" type="checkbox"/> By currency								
US dollar	61,103	72,558	74,441	88,115	1,535	1,826	1,515	2,120
Euro	76,161	76,426	81,442	103,461	2,986	3,692	2,965	2,299
Japanese yen	24,209	25,224	25,605	32,581	352	454	294	463
Pound sterling	15,289	16,621	15,060	19,071	240	372	344	291
Swiss franc	3,243	2,804	3,275	3,647	62	75	49	46
Canadian dollar	1,475	1,602	1,747	2,047	40	53	36	38
Swedish krona	2,213	2,222	2,551	3,452	48	63	41	38
Other currencies	6,809	7,339	7,850	10,152	155	165	153	150
<input type="checkbox"/> Equity-linked contracts	4,385	4,551	5,793	6,782	498	382	582	671

Global OTC derivatives market

In billions of US dollars

DATA DERIVAN
OTC DAL
1/1/06 AL 30/6/08

		Notional amounts outstanding				Gross market value			
		H2 2006	H1 2007	H2 2007	H1 2008	H2 2006	H1 2007	H2 2007	H1 2008
Level: <input type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 4									
All contracts		418,131	507,907	585,932	672,558	9,791	11,118	15,802	20,340
<input checked="" type="checkbox"/> Foreign exchange contracts		40,271	48,645	56,238	62,983	1,266	1,345	1,807	2,262
<input checked="" type="checkbox"/> By instrument									
Outright forwards and forex swaps		19,882	24,530	29,144	31,966	469	492	675	802
Currency swaps		10,792	12,312	14,347	16,307	601	619	817	1,071
Options		9,597	11,804	12,748	14,710	196	235	315	388
Other products									
<input type="checkbox"/> By counterparty									
<input checked="" type="checkbox"/> By maturity									
Up to 1 year		30,270	36,950	40,316	43,639				
Between 1 and 5 years		6,702	8,090	8,553	10,701				
Over 5 years		3,299	3,606	7,370	8,643				
<input checked="" type="checkbox"/> By currency									
US dollar		33,755	40,513	46,947	52,152	1,069	1,112	1,471	1,838
Euro		16,037	18,280	21,806	25,963	509	455	790	1,010
Japanese yen		9,490	10,602	12,857	13,616	325	389	371	433
Pound sterling		6,135	7,770	7,979	8,377	197	174	260	280
Swiss franc		2,311	3,056	3,662	3,964	49	54	91	119
Canadian dollar		1,768	2,239	2,404	2,226	68	106	134	93
Swedish krona		1,220	1,390	1,525	1,589	33	23	29	30
Other currencies		9,825	13,440	15,297	18,078	282	377	470	721
<input checked="" type="checkbox"/> Interest rate contracts		291,581	347,312	393,138	458,304	4,826	6,063	7,177	9,263
<input checked="" type="checkbox"/> By instrument									
FRAs		18,668	22,809	26,599	39,370	32	43	41	88
Swaps		229,693	272,216	309,588	356,773	4,163	5,321	6,183	8,056
Options		43,221	52,288	56,951	62,162	631	700	953	1,120
Other products									
<input type="checkbox"/> By counterparty									
<input checked="" type="checkbox"/> By maturity									
Up to 1 year		104,098	132,402	127,601	153,181				
Between 1 and 5 years		110,314	125,700	134,713	150,096				
Over 5 years		77,170	89,210	130,824	155,028				
<input checked="" type="checkbox"/> By currency									
US dollar		97,430	114,371	129,756	149,813	1,661	1,851	3,219	3,601
Euro		111,791	127,648	146,082	171,877	2,300	2,846	2,688	3,910
Japanese yen		38,113	48,035	53,099	58,056	297	364	401	380
Pound sterling		22,238	27,676	28,390	38,619	311	627	430	684
Swiss franc		3,543	3,921	4,101	5,253	34	52	42	71
Canadian dollar		2,125	2,828	3,014	3,286	31	43	37	60
Swedish krona		3,594	5,155	5,176	6,454	32	48	43	73
Other currencies		12,747	17,678	23,520	24,946	160	232	317	484
<input checked="" type="checkbox"/> Equity-linked contracts		7,488	8,590	8,469	10,177	853	1,116	1,142	1,146

+ 12.4% DAL
1/1/2006

+ 27.5% DAL
1/1/2006

+ 11.1% DAL
1/1/2006

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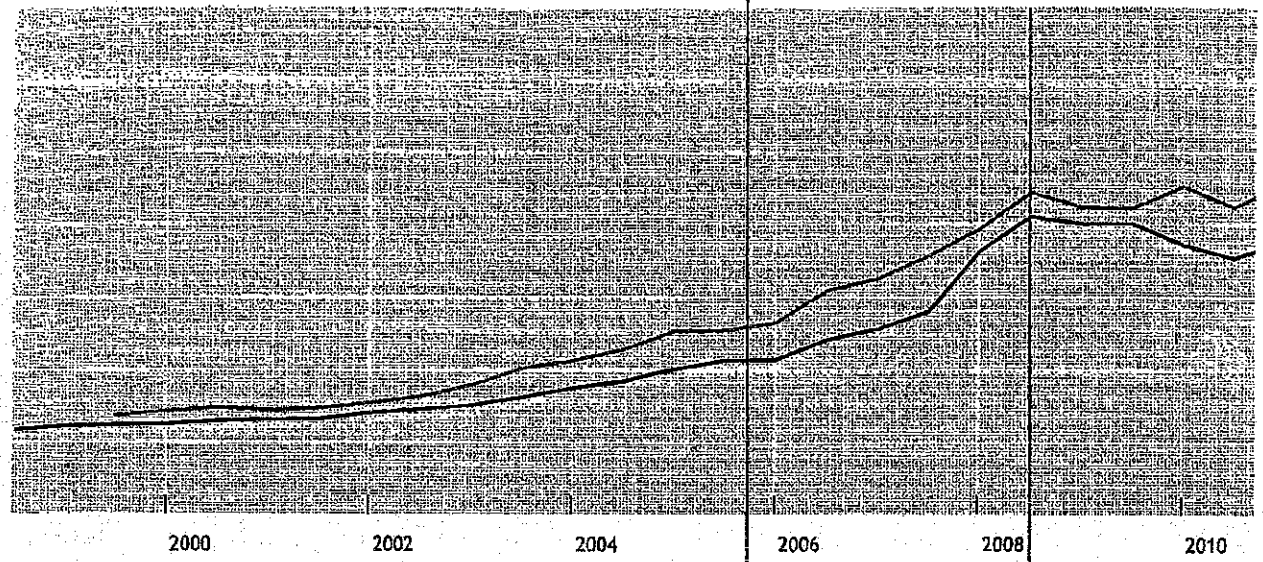
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Currency, maturity, equity region



1/9/2005

6/16/2008

INTEREST RATE SWAP DURATION 2 SAAMI OTC (WOL SWOTANI 15.2004)



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48

OTC, interest rate derivatives
In billions of US dollars

< H2 2005 > >|

Level: 1 2 3 4 5

	TOT	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other currencies
<input checked="" type="checkbox"/> Notional amounts outstanding									
<input checked="" type="checkbox"/> Total interest rate contracts	211,970	74,441	81,447	25,605	15,060	3,275	1,747	2,551	7,850
<input checked="" type="checkbox"/> FRAs	14,269	5,814	4,304	174	1,004	409	40	1,141	1,383
Reporting dealers	7,561	2,965	2,518	143	521	287	20	630	477
<input checked="" type="checkbox"/> Other financial institutions	6,187	2,577	1,696	25	476	99	16	438	860
Central counterparties	...	...	...	...	...	...	...	...	...
Non-financial customers	521	273	90	6	7	23	3	73	46
<input checked="" type="checkbox"/> Swaps	169,106	56,036	65,417	23,572	12,290	2,728	1,565	1,345	6,154
Reporting dealers	70,801	24,484	26,127	10,703	4,734	1,038	662	590	2,462
<input checked="" type="checkbox"/> Other financial institutions	77,247	23,167	32,035	10,211	5,919	1,319	687	616	3,293
Central counterparties	...	...	...	...	...	...	...	...	...
Non-financial customers	21,059	8,385	7,255	2,657	1,637	371	216	139	399
<input checked="" type="checkbox"/> Total options	28,596	12,590	11,722	1,859	1,766	138	143	64	313
<input checked="" type="checkbox"/> Gross market values									
<input checked="" type="checkbox"/> Total interest rate contracts	5,397	1,515	2,965	294	344	49	36	41	153
<input checked="" type="checkbox"/> Herfindahl indices									

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19



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514

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OTC, interest rate derivatives

In billions of US dollars

< H1 2008 > >|

Level: 1 2 3 4 5

	TOT	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other currencies
<input checked="" type="checkbox"/> Notional amounts outstanding									
<input checked="" type="checkbox"/> Total interest rate contracts	458,304	149,813	171,877	58,056	38,619	5,253	3,286	6,454	24,946
<input checked="" type="checkbox"/> FRAs	39,370	13,547	12,092	190	4,301	491	98	3,133	5,518
Reporting dealers	19,203	7,373	6,046	81	1,919	399	38	1,178	2,169
<input checked="" type="checkbox"/> Other financial institutions	18,426	5,634	5,436	94	2,208	69	53	1,746	3,186
Central counterparties	...	...	...	...	...	...	...	...	...
Non-financial customers	1,742	540	611	14	174	23	7	209	163
<input checked="" type="checkbox"/> Swaps	356,772	110,912	132,623	53,145	31,710	4,560	3,022	3,153	17,646
Reporting dealers	140,489	44,643	48,530	24,786	11,119	1,783	1,315	1,079	7,234
<input checked="" type="checkbox"/> Other financial institutions	179,831	55,541	70,105	22,974	16,718	2,086	1,311	1,756	9,341
Central counterparties	...	...	...	...	...	...	...	...	...
Non-financial customers	36,452	10,728	13,988	5,386	3,874	692	396	318	1,070
<input checked="" type="checkbox"/> Total options	62,162	25,354	27,161	4,721	2,608	202	166	168	1,782
<input checked="" type="checkbox"/> Gross market values									
<input checked="" type="checkbox"/> Herfindahl indices									

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INTEREST RATE SWAP IN OTC AS OF 6/2008