

**Table 21C: Amounts outstanding of OTC single-currency interest rate derivatives****By instrument and maturity**

In billions of US dollars

Instrument / maturity	All counterparties					Reporting Dealers				
	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008
<b>Total contracts</b>	<b>262,526</b>	<b>291,582</b>	<b>347,312</b>	<b>393,138</b>	<b>458,304</b>	<b>114,826</b>	<b>127,432</b>	<b>148,555</b>	<b>157,245</b>	<b>188,982</b>
Maturity of one year or less	90,755	104,098	132,402	127,601	153,181	43,775	49,538	60,108	60,805	79,955
Maturity between 1 and 5 years	101,909	110,314	125,700	134,713	150,096	43,533	47,231	53,469	56,783	63,969
Maturity over 5 years	69,861	77,170	89,210	130,824	155,028	27,518	30,663	34,979	39,658	45,058
<b>Forwards and swaps</b>	<b>225,705</b>	<b>248,361</b>	<b>295,024</b>	<b>336,187</b>	<b>396,142</b>	<b>97,325</b>	<b>106,302</b>	<b>122,078</b>	<b>131,541</b>	<b>159,692</b>
Maturity of one year or less	80,387	90,709	116,496	113,626	138,215	39,668	44,389	53,829	54,880	72,793
Maturity between 1 and 5 years	86,254	92,678	103,900	114,109	128,741	35,819	38,313	41,781	46,349	52,223
Maturity over 5 years	59,064	64,974	74,628	108,451	129,186	21,837	23,600	26,468	30,313	34,675
<b>Options</b>	<b>36,821</b>	<b>43,221</b>	<b>52,288</b>	<b>56,951</b>	<b>62,162</b>	<b>17,501</b>	<b>21,130</b>	<b>26,477</b>	<b>25,704</b>	<b>29,291</b>
Maturity of one year or less	10,368	13,389	15,906	13,975	14,966	4,107	5,149	6,279	5,926	7,162
Maturity between 1 and 5 years	15,655	17,636	21,800	20,604	21,355	7,713	8,918	11,687	10,434	11,746
Maturity over 5 years	10,797	12,196	14,582	22,373	25,841	5,681	7,063	8,511	9,344	10,383

**Table 22A: Amounts outstanding of OTC equity-linked and commodity derivatives****By instrument and counterparty**

In billions of US dollars

Instrument / counterparty	Notional amounts outstanding					Gross market values				
	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008
<b>Total equity contracts</b>	<b>6,782</b>	<b>7,488</b>	<b>8,590</b>	<b>8,469</b>	<b>10,177</b>	<b>671</b>	<b>853</b>	<b>1,116</b>	<b>1,142</b>	<b>1,146</b>
Reporting dealers	2,593	2,537	3,118	3,011	3,479	233	290	405	398	376
Other financial institutions	3,515	4,295	4,473	4,598	5,496	341	452	549	578	616
Non-financial institutions	673	656	999	861	1,203	96	111	161	166	154
<b>Forwards and swaps</b>	<b>1,430</b>	<b>1,767</b>	<b>2,470</b>	<b>2,233</b>	<b>2,657</b>	<b>147</b>	<b>166</b>	<b>240</b>	<b>239</b>	<b>283</b>
Reporting dealers	350	441	658	637	599	30	29	46	41	52
Other financial institutions	816	1,049	1,321	1,262	1,489	83	104	146	153	184
Non-financial institutions	264	278	492	334	569	35	33	48	45	47
<b>Options</b>	<b>5,351</b>	<b>5,720</b>	<b>6,119</b>	<b>6,236</b>	<b>7,520</b>	<b>523</b>	<b>686</b>	<b>876</b>	<b>903</b>	<b>863</b>
Reporting dealers	2,243	2,096	2,460	2,373	2,879	204	261	359	357	323
Other financial institutions	2,699	3,246	3,152	3,336	4,007	258	347	403	425	432
Non-financial institutions	409	379	508	527	634	61	78	113	121	108
<b>Total commodity</b>										
<b>Contracts</b>	<b>6,394</b>	<b>7,115</b>	<b>7,567</b>	<b>8,455</b>	<b>13,229</b>	<b>718</b>	<b>667</b>	<b>636</b>	<b>1,899</b>	<b>2,209</b>
<b>Gold</b>	<b>456</b>	<b>640</b>	<b>426</b>	<b>595</b>	<b>649</b>	<b>77</b>	<b>56</b>	<b>47</b>	<b>70</b>	<b>68</b>
Forwards and swaps	148	139	141	200	222	–	–	–	–	–
Options	308	501	285	395	428	–	–	–	–	–
<b>Other precious metals</b>	<b>84</b>	<b>76</b>	<b>88</b>	<b>103</b>	<b>190</b>	<b>11</b>	<b>8</b>	<b>6</b>	<b>11</b>	<b>14</b>
Forwards and swaps	35	33	42	51	86	–	–	–	–	–
Options	50	44	46	52	104	–	–	–	–	–
<b>Other commodities</b>	<b>5,854</b>	<b>6,399</b>	<b>7,053</b>	<b>7,758</b>	<b>12,389</b>	<b>630</b>	<b>603</b>	<b>583</b>	<b>1,819</b>	<b>2,128</b>
Forwards and swaps	2,153	2,780	3,405	5,034	7,474	–	–	–	–	–
Options	3,700	3,619	3,649	2,724	4,915	–	–	–	–	–