

Table 19: Amounts outstanding of over-the-counter (OTC) derivatives**By risk category and instrument**

In billions of US dollars

Risk Category / Instrument	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
Total contracts	370,178	414,845	516,407	595,341	683,725	9,949	9,691	11,140	15,813	20,353
Foreign exchange contracts	38,127	40,271	48,645	56,238	62,983	1,136	1,266	1,345	1,807	2,262
Forwards and forex swaps	19,407	19,882	24,530	29,144	31,966	436	469	492	675	802
Currency swaps	9,696	10,792	12,312	14,347	16,307	535	601	619	817	1,071
Options	9,024	9,597	11,804	12,748	14,710	165	196	235	315	388
Interest rate contracts	262,526	291,582	347,312	393,138	458,304	5,445	4,826	6,063	7,177	9,263
Forward rate agreements	18,117	18,668	22,809	26,599	39,370	25	32	43	41	88
Interest rate swaps	207,588	229,693	272,216	309,588	356,772	4,840	4,163	5,321	6,183	8,056
Options	36,821	43,221	52,288	56,951	62,162	580	631	700	953	1,120
Equity-linked contracts	6,782	7,488	8,590	8,469	10,177	671	853	1,116	1,142	1,146
Forwards and swaps	1,430	1,767	2,470	2,233	2,657	147	166	240	239	283
Options	5,351	5,720	6,119	6,236	7,520	523	686	876	903	863
Commodity contracts	6,394	7,115	7,567	8,455	13,229	718	667	636	1,899	2,209
Gold	456	640	426	595	649	77	56	47	70	68
Other commodities	5,938	6,475	7,141	7,861	12,580	641	611	589	1,829	2,142
Forwards and swaps	2,188	2,813	3,447	5,085	7,561					
Options	3,750	3,663	3,694	2,776	5,019					
Credit default swaps	20,352	28,650	42,580	57,894	57,325	294	470	721	2,002	3,172
Single-name instruments	13,873	17,879	24,239	32,246	33,334	186	278	406	1,143	1,889
Multi-name instruments	6,479	10,771	18,341	25,648	23,991	109	192	315	859	1,283
Unallocated	35,997	39,740	61,713	71,146	81,708	1,685	1,609	1,259	1,788	2,301
Memorandum Item:										
Gross Credit Exposure						2,032	2,036	2,672	3,256	3,859

Table 20A: Amounts outstanding of OTC foreign exchange 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
Total contracts	38,127	40,271	48,645	56,238	62,983	1,136	1,266	1,345	1,807	2,262
reporting dealers	15,306	15,532	19,173	21,334	24,845	368	438	455	594	782
other financial institutions	15,123	16,023	19,144	24,357	26,775	471	521	557	806	995
non-financial customers	7,698	8,716	10,329	10,548	11,362	297	307	333	407	484
Outright forwards and foreign exchange swaps	19,407	19,882	24,530	29,144	31,966	436	469	492	675	802
reporting dealers	7,301	6,914	8,800	9,899	10,897	157	173	190	228	281
other financial institutions	7,758	8,206	10,010	13,102	14,444	171	186	185	292	348
non-financial customers	4,347	4,763	5,720	6,143	6,624	108	109	117	154	172
Currency swaps	9,696	10,792	12,312	14,347	16,307	535	601	619	817	1,071
reporting dealers	3,770	4,121	4,909	5,487	6,599	137	163	155	215	315
other financial institutions	4,247	4,594	5,262	6,625	7,367	246	277	291	406	520
non-financial customers	1,679	2,077	2,141	2,234	2,341	151	161	173	196	237
Options	9,024	9,597	11,804	12,748	14,710	165	196	235	315	388
reporting dealers	4,234	4,498	5,464	5,948	7,349	74	102	111	151	186
other financial institutions	3,118	3,223	3,872	4,629	4,964	53	58	81	108	127
non-financial customers	1,672	1,876	2,468	2,171	2,397	38	36	43	57	75