

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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
Total contracts	281,493	297,670	369,507	414,290	516,407	10,605	9,749	9,936	9,682	11,140
Foreign exchange contracts	31,081	31,364	38,091	40,239	48,620	1,141	997	1,134	1,264	1,343
Forwards and forex swaps	15,801	15,873	19,395	19,870	24,526	464	406	435	468	492
Currency swaps	8,236	8,504	9,669	10,767	12,291	549	453	533	599	617
Options	7,045	6,987	9,027	9,602	11,804	129	138	166	196	235
Interest rate contracts	204,795	211,970	261,960	291,115	346,937	6,699	5,397	5,435	4,820	6,057
Forward rate agreements	13,973	14,269	18,117	18,668	22,809	31	22	25	32	43
Interest rate swaps	163,749	169,106	207,042	229,241	271,853	6,077	4,778	4,831	4,157	5,315
Options	27,072	28,596	36,800	43,206	52,275	592	597	579	631	700
Equity-linked contracts	4,551	5,793	6,782	7,488	9,202	382	582	671	853	1,116
Forwards and swaps	1,086	1,177	1,430	1,767	2,599	88	112	147	166	240
Options	3,464	4,617	5,351	5,720	6,603	294	470	523	686	876
Commodity contracts	2,940	5,434	6,394	7,115	7,567	376	871	718	667	670
Gold	288	334	456	640	426	24	51	77	56	47
Other commodities	2,652	5,100	5,938	6,475	7,141	351	820	641	611	623
Forwards and swaps	1,748	1,909	2,188	2,813	3,447					
Options	904	3,191	3,750	3,663	3,694					
Credit default swaps	10,211	13,908	20,352	28,650	42,580	188	243	294	470	721
Single-name instruments	7,310	10,432	13,873	17,879	24,239	136	171	186	278	406
Multi-name instruments	2,901	3,476	6,479	10,771	18,341	52	71	109	192	315
Unallocated	27,915	29,199	35,928	39,682	61,501	1,818	1,659	1,683	1,608	1,233
Memorandum Item:										
Gross Credit Exposure						1,897	1,900	2,029	2,034	2,669

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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
Total contracts	31,081	31,364	38,091	40,239	48,620	1,141	997	1,134	1,264	1,343
reporting dealers	12,179	12,161	15,278	15,503	19,158	377	323	367	437	454
other financial institutions	12,334	12,721	15,118	16,019	19,142	470	412	471	521	557
non-financial customers	6,568	6,482	7,695	8,717	10,321	294	261	296	307	333
Outright forwards and foreign exchange swaps	15,801	15,873	19,395	19,870	24,526	464	406	435	468	492
reporting dealers	6,108	5,713	7,290	6,901	8,796	173	154	156	173	190
other financial institutions	6,047	6,564	7,756	8,205	10,010	181	155	171	186	185
non-financial customers	3,645	3,596	4,349	4,763	5,720	110	97	108	110	117
Currency swaps	8,236	8,504	9,669	10,767	12,291	549	453	533	599	617
reporting dealers	3,098	3,268	3,757	4,109	4,898	151	108	137	162	153
other financial institutions	3,689	3,669	4,243	4,591	5,260	248	211	246	276	291
non-financial customers	1,449	1,567	1,668	2,068	2,133	150	133	151	160	172
Options	7,045	6,987	9,027	9,602	11,804	129	138	166	196	235
reporting dealers	2,973	3,181	4,231	4,493	5,464	53	60	74	102	111
other financial institutions	2,598	2,488	3,118	3,223	3,872	42	47	53	58	81
non-financial customers	1,474	1,318	1,677	1,886	2,468	34	31	38	37	43