

**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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
<b>Total contracts</b>	<b>204,795</b>	<b>211,970</b>	<b>261,960</b>	<b>291,115</b>	<b>346,937</b>	<b>87,049</b>	<b>91,541</b>	<b>114,465</b>	<b>127,140</b>	<b>148,318</b>
Maturity of one year or less	66,681	69,378	90,585	103,960	132,304	31,454	33,619	43,661	49,449	60,043
Maturity between 1 and 5 years	82,341	86,550	101,607	110,064	125,488	34,530	36,143	43,341	47,074	53,335
Maturity over 5 years	55,773	56,042	69,767	77,092	89,145	21,065	21,779	27,463	30,617	34,941
<b>Forwards and swaps</b>	<b>177,723</b>	<b>183,375</b>	<b>225,160</b>	<b>247,909</b>	<b>294,662</b>	<b>75,144</b>	<b>78,361</b>	<b>96,976</b>	<b>106,018</b>	<b>121,848</b>
Maturity of one year or less	58,541	61,600	80,224	90,574	116,400	28,293	30,212	39,559	44,302	53,765
Maturity between 1 and 5 years	71,218	73,782	85,962	92,437	103,697	29,532	30,302	35,633	38,161	41,653
Maturity over 5 years	47,964	47,993	58,973	64,898	74,565	17,318	17,848	21,784	23,556	26,431
<b>Options</b>	<b>27,072</b>	<b>28,596</b>	<b>36,800</b>	<b>43,206</b>	<b>52,275</b>	<b>11,905</b>	<b>13,180</b>	<b>17,489</b>	<b>21,121</b>	<b>26,470</b>
Maturity of one year or less	8,140	7,778	10,361	13,386	15,904	3,161	3,407	4,102	5,147	6,278
Maturity between 1 and 5 years	11,123	12,768	15,645	17,627	21,791	4,997	5,841	7,708	8,913	11,682
Maturity over 5 years	7,809	8,050	10,794	12,194	14,580	3,747	3,931	5,679	7,061	8,510

**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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
<b>Total equity contracts</b>	<b>4,551</b>	<b>5,793</b>	<b>6,782</b>	<b>7,488</b>	<b>9,202</b>	<b>382</b>	<b>582</b>	<b>671</b>	<b>853</b>	<b>1,116</b>
Reporting dealers	1,454	1,940	2,593	2,537	3,147	115	177	233	290	405
Other financial institutions	2,522	3,332	3,515	4,295	5,056	187	323	341	452	549
Non-financial institutions	575	520	673	656	999	80	81	96	111	161
<b>Forwards and swaps</b>	<b>1,086</b>	<b>1,177</b>	<b>1,430</b>	<b>1,767</b>	<b>2,599</b>	<b>88</b>	<b>112</b>	<b>147</b>	<b>166</b>	<b>240</b>
Reporting dealers	232	249	350	441	687	20	20	30	29	46
Other financial institutions	658	740	816	1,049	1,421	46	64	83	104	146
Non-financial institutions	197	187	264	278	492	23	28	35	33	48
<b>Options</b>	<b>3,464</b>	<b>4,617</b>	<b>5,351</b>	<b>5,720</b>	<b>6,603</b>	<b>294</b>	<b>470</b>	<b>523</b>	<b>686</b>	<b>876</b>
Reporting dealers	1,222	1,691	2,243	2,096	2,460	95	157	204	261	359
Other financial institutions	1,864	2,592	2,699	3,246	3,635	141	260	258	347	403
Non-financial institutions	378	333	409	379	508	57	53	61	78	113
<b>Total commodity</b>										
<b>Contracts</b>	<b>2,940</b>	<b>5,434</b>	<b>6,394</b>	<b>7,115</b>	<b>7,567</b>	<b>376</b>	<b>871</b>	<b>718</b>	<b>667</b>	<b>670</b>
<b>Gold</b>	<b>288</b>	<b>334</b>	<b>456</b>	<b>640</b>	<b>426</b>	<b>24</b>	<b>51</b>	<b>77</b>	<b>56</b>	<b>47</b>
Forwards and swaps	109	128	148	139	141	–	–	–	–	–
Options	178	206	308	501	285	–	–	–	–	–
<b>Other precious metals</b>	<b>52</b>	<b>62</b>	<b>84</b>	<b>76</b>	<b>88</b>	<b>3</b>	<b>6</b>	<b>11</b>	<b>8</b>	<b>6</b>
Forwards and swaps	21	29	35	33	42	–	–	–	–	–
Options	31	34	50	44	46	–	–	–	–	–
<b>Other commodities</b>	<b>2,601</b>	<b>5,038</b>	<b>5,854</b>	<b>6,399</b>	<b>7,053</b>	<b>349</b>	<b>814</b>	<b>630</b>	<b>603</b>	<b>617</b>
Forwards and swaps	1,728	1,881	2,153	2,780	3,405	–	–	–	–	–
Options	873	3,157	3,700	3,619	3,649	–	–	–	–	–