

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 | | | | |
|--------------------------------|--------------------|----------------|----------------|----------------|----------------|-------------------|----------------|----------------|----------------|----------------|
| | Dec 2007 | Jun 2008 | Dec 2008 | Jun 2009 | Dec 2009 | Dec 2007 | Jun 2008 | Dec 2008 | Jun 2009 | Dec 2009 |
| Total contracts | 393,138 | 458,304 | 385,896 | 437,198 | 449,793 | 157,245 | 188,982 | 160,261 | 148,150 | 138,537 |
| Maturity of one year or less | 127,601 | 153,181 | 152,060 | 159,143 | 179,994 | 60,805 | 79,955 | 69,256 | 62,635 | 63,126 |
| Maturity between 1 and 5 years | 134,713 | 150,096 | 124,731 | 128,301 | 134,282 | 56,783 | 63,969 | 49,514 | 43,870 | 43,104 |
| Maturity over 5 years | 130,824 | 155,028 | 109,104 | 149,754 | 135,517 | 39,658 | 45,058 | 41,491 | 41,644 | 32,307 |
| Forwards and swaps | 336,187 | 396,142 | 344,761 | 388,684 | 400,985 | 131,541 | 159,692 | 135,763 | 124,323 | 115,304 |
| Maturity of one year or less | 113,626 | 138,215 | 141,043 | 150,630 | 168,627 | 54,880 | 72,793 | 63,628 | 58,058 | 57,281 |
| Maturity between 1 and 5 years | 114,109 | 128,741 | 108,035 | 111,431 | 118,492 | 46,349 | 52,223 | 39,365 | 34,271 | 34,625 |
| Maturity over 5 years | 108,451 | 129,186 | 95,683 | 126,623 | 113,866 | 30,313 | 34,675 | 32,770 | 31,994 | 23,397 |
| Options | 56,951 | 62,162 | 41,134 | 48,513 | 48,808 | 25,704 | 29,291 | 24,498 | 23,827 | 23,233 |
| Maturity of one year or less | 13,975 | 14,966 | 11,017 | 8,513 | 11,366 | 5,926 | 7,162 | 5,628 | 4,578 | 5,845 |
| Maturity between 1 and 5 years | 20,604 | 21,355 | 16,696 | 16,870 | 15,791 | 10,434 | 11,746 | 10,150 | 9,599 | 8,478 |
| Maturity over 5 years | 22,373 | 25,841 | 13,421 | 23,130 | 21,651 | 9,344 | 10,383 | 8,721 | 9,650 | 8,910 |

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 | | | | |
|-------------------------------|------------------------------|---------------|--------------|--------------|--------------|---------------------|--------------|--------------|------------|------------|
| | Dec 2007 | Jun 2008 | Dec 2008 | Jun 2009 | Dec 2009 | Dec 2007 | Jun 2008 | Dec 2008 | Jun 2009 | Dec 2009 |
| Total equity contracts | 8,469 | 10,177 | 6,155 | 6,615 | 6,591 | 1,142 | 1,146 | 1,051 | 879 | 710 |
| Reporting dealers | 3,011 | 3,479 | 2,097 | 2,656 | 2,188 | 398 | 376 | 386 | 367 | 271 |
| Other financial institutions | 4,598 | 5,496 | 3,295 | 3,277 | 3,711 | 578 | 616 | 531 | 400 | 325 |
| Non-financial institutions | 861 | 1,203 | 762 | 682 | 692 | 166 | 154 | 134 | 112 | 114 |
| Forwards and swaps | 2,233 | 2,657 | 1,553 | 1,709 | 1,830 | 239 | 283 | 323 | 225 | 179 |
| Reporting dealers | 637 | 599 | 361 | 447 | 466 | 41 | 52 | 80 | 58 | 34 |
| Other financial institutions | 1,262 | 1,489 | 927 | 979 | 1,077 | 153 | 184 | 192 | 130 | 106 |
| Non-financial institutions | 334 | 569 | 265 | 283 | 287 | 45 | 47 | 51 | 37 | 38 |
| Options | 6,236 | 7,521 | 4,602 | 4,906 | 4,762 | 903 | 863 | 728 | 654 | 531 |
| Reporting dealers | 2,373 | 2,879 | 1,736 | 2,209 | 1,722 | 357 | 323 | 306 | 309 | 237 |
| Other financial institutions | 3,336 | 4,007 | 2,368 | 2,298 | 2,634 | 425 | 432 | 339 | 270 | 219 |
| Non-financial institutions | 527 | 634 | 497 | 399 | 406 | 121 | 108 | 83 | 75 | 76 |
| Total commodity | | | | | | | | | | |
| Contracts | 8,455 | 13,229 | 4,364 | 3,729 | 2,944 | 1,898 | 2,209 | 946 | 689 | 545 |
| Gold | 595 | 649 | 332 | 425 | 423 | 70 | 68 | 55 | 43 | 48 |
| Forwards and swaps | 200 | 222 | 116 | 179 | 201 | – | – | – | – | – |
| Options | 395 | 428 | 216 | 246 | 222 | – | – | – | – | – |
| Other precious metals | 103 | 190 | 111 | 203 | 107 | 11 | 14 | 18 | 32 | 15 |
| Forwards and swaps | 51 | 86 | 62 | 101 | 76 | – | – | – | – | – |
| Options | 52 | 104 | 49 | 102 | 31 | – | – | – | – | – |
| Other commodities | 7,758 | 12,389 | 3,921 | 3,101 | 2,414 | 1,818 | 2,127 | 873 | 614 | 482 |
| Forwards and swaps | 5,034 | 7,474 | 2,410 | 1,671 | 1,599 | – | – | – | – | – |
| Options | 2,724 | 4,915 | 1,511 | 1,430 | 815 | – | – | – | – | – |