

Over-The-Counter Derivatives

Notional Amounts Outstanding

(in US \$ Billions)

	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
Total Contracts	80,317	88,201	95,199	111,115	141,679	197,167	257,894	297,670	418,131	595,341	591,963
Foreign Exchange Contracts	18,011	14,344	15,666	16,748	18,460	24,475	29,289	31,364	40,271	56,238	49,753
Interest Rate Contracts	50,015	60,091	64,668	77,513	101,658	141,991	190,502	211,970	291,581	393,138	418,678
Equity-Linked Contracts	1,488	1,809	1,891	1,881	2,309	3,787	4,385	5,793	7,488	8,469	6,494
Commodity Contracts	415	548	662	598	923	1,406	1,443	5,434	7,115	8,455	4,427
Credit Default Swaps (2004 onwards)							6,396	13,908	28,650	57,894	41,868
Unallocated/Other	10,388	11,408	12,313	14,375	18,330	25,508	25,879	29,199	43,026	71,146	70,742
Foreign Exchange Contracts as % Total	22.4%	16.3%	16.5%	15.1%	13.0%	12.4%	11.4%	10.5%	9.6%	9.4%	8.4%
Interest Rate Contracts as % of Total	62.3%	68.1%	67.9%	69.8%	71.8%	72.0%	73.9%	71.2%	69.7%	66.0%	70.7%
CDS as Percent Total Derivatives							2.5%	4.7%	6.9%	9.7%	7.1%