

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				
	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011
Total contracts	603,900	582,685	601,046	706,884	647,762	21,542	24,697	21,296	19,518	27,285
Foreign exchange contracts	49,181	53,153	57,796	64,698	63,349	2,070	2,544	2,482	2,336	2,555
Forwards and forex swaps	23,129	25,624	28,433	31,113	30,526	683	930	886	777	919
Currency swaps	16,509	16,360	19,271	22,228	22,791	1,043	1,201	1,235	1,227	1,318
Options	9,543	11,170	10,092	11,358	10,032	344	413	362	332	318
Interest rate contracts	449,875	451,831	465,260	553,240	504,098	14,020	17,533	14,746	13,244	20,001
Forward rate agreements	51,779	56,242	51,587	55,747	50,576	80	81	206	59	67
Interest rate swaps	349,288	347,508	364,377	441,201	402,611	12,576	15,951	13,139	11,861	18,046
Options	48,808	48,081	49,295	56,291	50,911	1,364	1,501	1,401	1,324	1,888
Equity-linked contracts	5,937	6,260	5,635	6,841	5,982	708	706	648	708	679
Forwards and swaps	1,652	1,754	1,828	2,029	1,738	176	189	167	176	156
Options	4,285	4,506	3,807	4,813	4,244	532	518	480	532	523
Commodity contracts	2,944	2,852	2,922	3,197	3,091	545	458	526	471	487
Gold	423	417	397	468	521	48	45	47	50	82
Other commodities	2,521	2,434	2,525	2,729	2,570	497	413	479	421	405
Forwards and swaps	1,675	1,551	1,781	1,846	1,745					
Options	846	883	744	883	824					
Credit default swaps	32,693	30,261	29,898	32,409	28,633	1,801	1,666	1,351	1,345	1,586
Single-name instruments	21,917	18,494	18,145	18,105	16,881	1,243	993	884	854	962
Multi-name instruments	10,776	11,767	11,753	14,305	11,752	558	673	466	490	624
of which index products	...	7,500	7,476	12,473	10,466					
Unallocated	63,270	38,329	39,536	46,498	42,609	2,398	1,789	1,543	1,414	1,977
Memorandum Item:										
Gross Credit Exposure						3,521	3,581	3,480	2,971	3,912

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				
	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011
Total contracts	49,181	53,153	57,796	64,698	63,349	2,070	2,544	2,482	2,336	2,555
Reporting dealers	18,896	19,924	21,956	26,170	27,953	732	890	899	875	1,041
Other financial institutions	21,445	23,476	25,636	28,854	25,916	888	1,100	1,050	973	989
Non-financial customers	8,840	9,753	10,204	9,675	9,480	449	554	534	489	525
Outright forwards and foreign exchange swaps	23,129	25,624	28,433	31,113	30,526	683	930	886	777	919
Reporting dealers	7,683	8,370	9,262	10,932	11,319	235	315	326	318	351
Other financial institutions	10,497	11,878	13,018	14,529	13,386	300	400	365	302	385
Non-financial customers	4,949	5,376	6,153	5,651	5,820	148	215	194	157	183
Currency swaps	16,509	16,360	19,271	22,228	22,791	1,043	1,201	1,235	1,227	1,318
Reporting dealers	7,112	7,027	8,320	10,075	11,819	332	388	390	387	520
Other financial institutions	7,282	7,274	8,802	9,749	8,613	478	561	586	576	518
Non-financial customers	2,115	2,059	2,149	2,404	2,359	233	252	258	264	280
Options	9,543	11,170	10,092	11,358	10,032	344	413	362	332	318
Reporting dealers	4,101	4,528	4,373	5,163	4,815	166	186	182	170	170
Other financial institutions	3,666	4,324	3,816	4,575	3,917	111	139	98	95	86
Non-financial customers	1,775	2,318	1,902	1,619	1,301	68	88	81	67	62