

Table 21C: Amounts outstanding of OTC single-currency interest rate derivatives**By instrument, maturity and counterparty**

In billions of US dollars

Instrument / maturity	All counterparties					Reporting Dealers				
	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
Total contracts	437,228	449,875	451,831	465,260	553,880	148,152	138,580	132,128	134,483	159,656
Maturity of one year or less	159,145	180,007	196,040	188,118	246,729	62,635	63,129	62,032	60,597	68,980
Maturity between 1 and 5 years	128,319	134,312	129,488	139,449	177,428	43,872	43,117	40,886	42,217	54,295
Maturity over 5 years	149,765	135,556	126,303	137,693	129,723	41,645	32,334	29,209	31,669	36,381
Forwards and swaps	388,715	401,067	403,750	415,964	497,457	124,325	115,346	109,945	109,442	127,347
Maturity of one year or less	150,632	168,641	183,905	177,086	231,169	58,058	57,284	56,137	55,113	61,409
Maturity between 1 and 5 years	111,449	118,521	114,289	121,941	153,329	34,272	34,639	32,935	32,286	40,567
Maturity over 5 years	126,634	113,905	105,556	116,937	112,959	31,995	23,424	20,873	22,043	25,370
Options	48,513	48,808	48,081	49,295	56,423	23,827	23,233	22,183	25,041	32,309
Maturity of one year or less	8,513	11,366	12,135	11,032	15,559	4,578	5,845	5,896	5,484	7,571
Maturity between 1 and 5 years	16,870	15,791	15,199	17,508	24,099	9,599	8,478	7,951	9,931	13,728
Maturity over 5 years	23,130	21,651	20,748	20,755	16,764	9,650	8,910	8,336	9,627	11,011

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 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
Total equity contracts	6,584	5,937	6,260	5,635	6,841	879	708	706	648	708
Reporting dealers	2,654	2,101	2,183	2,020	2,483	367	270	280	237	240
Other financial institutions	3,248	3,144	3,291	2,881	3,558	400	324	315	291	319
Non-financial institutions	682	692	785	733	800	112	115	111	120	149
Forwards and swaps	1,678	1,652	1,754	1,828	2,029	225	176	189	167	176
Reporting dealers	445	413	479	524	598	58	33	38	28	32
Other financial institutions	950	953	932	995	1,103	130	105	108	96	102
Non-financial institutions	283	287	343	309	328	37	38	42	43	42
Options	4,906	4,285	4,506	3,807	4,813	654	532	518	480	532
Reporting dealers	2,209	1,688	1,704	1,497	1,885	309	237	242	209	208
Other financial institutions	2,298	2,191	2,359	1,886	2,455	270	219	207	195	217
Non-financial institutions	399	406	442	424	472	75	76	69	77	106
Total commodity contracts	3,619	2,944	2,852	2,922	3,197	682	545	458	526	471
Gold	425	423	417	397	468	43	48	45	47	50
Forwards and swaps	179	201	224	230	283	–	–	–	–	–
Options	246	222	193	167	185	–	–	–	–	–
Other precious metals	93	107	127	123	144	24	15	29	18	19
Forwards and swaps	44	76	81	90	86	–	–	–	–	–
Options	49	31	46	32	58	–	–	–	–	–
Other commodities	3,101	2,414	2,307	2,403	2,585	614	482	384	461	402
Forwards and swaps	1,671	1,599	1,470	1,691	1,760	–	–	–	–	–
Options	1,430	815	837	712	825	–	–	–	–	–