

**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				
	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
<b>Total contracts</b>	<b>492,605</b>	<b>564,673</b>	<b>584,799</b>	<b>563,290</b>	<b>505,454</b>	<b>116,887</b>	<b>104,112</b>	<b>95,762</b>	<b>84,520</b>	<b>69,806</b>
Maturity of one year or less	191,591	220,192	198,655	228,898	200,800	37,869	32,003	26,550	23,918	20,130
Maturity between 1 and 5 years	181,096	207,966	234,352	208,309	184,661	48,308	44,588	42,615	36,923	30,024
Maturity over 5 years	119,917	136,515	151,793	126,083	119,992	30,709	27,522	26,597	23,679	19,653
<b>Forwards and swaps</b>	<b>444,253</b>	<b>515,277</b>	<b>535,535</b>	<b>513,848</b>	<b>461,863</b>	<b>86,964</b>	<b>74,700</b>	<b>65,525</b>	<b>55,968</b>	<b>44,441</b>
Maturity of one year or less	178,596	205,988	184,570	214,106	187,456	30,706	24,589	18,928	16,533	13,288
Maturity between 1 and 5 years	158,862	185,670	211,906	186,018	165,052	34,377	30,997	28,572	23,806	18,482
Maturity over 5 years	106,795	123,620	139,059	113,725	109,356	21,881	19,114	18,025	15,630	12,671
<b>Options</b>	<b>48,351</b>	<b>49,396</b>	<b>49,264</b>	<b>49,442</b>	<b>43,591</b>	<b>29,923</b>	<b>29,413</b>	<b>30,236</b>	<b>28,552</b>	<b>25,365</b>
Maturity of one year or less	12,995	14,205	14,085	14,793	13,345	7,163	7,414	7,622	7,386	6,842
Maturity between 1 and 5 years	22,234	22,296	22,445	22,291	19,610	13,931	13,591	14,043	13,117	11,542
Maturity over 5 years	13,122	12,895	12,734	12,358	10,636	8,828	8,408	8,572	8,049	6,981

**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 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
<b>Total equity contracts</b>	<b>6,251</b>	<b>6,821</b>	<b>6,560</b>	<b>7,084</b>	<b>7,940</b>	<b>600</b>	<b>692</b>	<b>700</b>	<b>678</b>	<b>612</b>
Reporting dealers	2,149	2,318	2,097	2,444	2,364	199	242	244	228	200
Other financial institutions	3,347	3,653	3,874	3,939	4,881	286	338	348	346	288
Non-financial institutions	755	850	589	702	696	114	112	108	105	124
<b>Forwards and swaps</b>	<b>2,045</b>	<b>2,321</b>	<b>2,277</b>	<b>2,505</b>	<b>2,495</b>	<b>157</b>	<b>206</b>	<b>202</b>	<b>199</b>	<b>177</b>
Reporting dealers	597	715	634	676	654	30	42	37	36	28
Other financial institutions	1,121	1,308	1,463	1,591	1,616	94	132	141	140	126
Non-financial institutions	327	297	180	238	226	33	32	24	23	24
<b>Options</b>	<b>4,207</b>	<b>4,501</b>	<b>4,284</b>	<b>4,579</b>	<b>5,445</b>	<b>443</b>	<b>486</b>	<b>498</b>	<b>479</b>	<b>435</b>
Reporting dealers	1,552	1,603	1,463	1,767	1,710	169	200	206	192	173
Other financial institutions	2,226	2,345	2,411	2,348	3,265	193	207	207	206	162
Non-financial institutions	429	553	409	464	470	81	80	84	82	100
<b>Total commodity contracts</b>	<b>2,587</b>	<b>2,458</b>	<b>2,204</b>	<b>2,206</b>	<b>1,868</b>	<b>347</b>	<b>384</b>	<b>264</b>	<b>269</b>	<b>317</b>
<b>Gold</b>	<b>486</b>	<b>461</b>	<b>341</b>	<b>319</b>	<b>300</b>	<b>42</b>	<b>80</b>	<b>47</b>	<b>32</b>	<b>32</b>
Forwards and swaps	295	252	202	191	161	...	...	...	...	...
Options	191	209	139	128	139	...	...	...	...	...
<b>Other precious metals</b>	<b>157</b>	<b>93</b>	<b>63</b>	<b>94</b>	<b>89</b>	<b>10</b>	<b>17</b>	<b>7</b>	<b>7</b>	<b>9</b>
Forwards and swaps	63	47	31	50	51	...	...	...	...	...
Options	94	47	31	44	37	...	...	...	...	...
<b>Other commodities</b>	<b>1,945</b>	<b>1,904</b>	<b>1,800</b>	<b>1,792</b>	<b>1,480</b>	<b>295</b>	<b>287</b>	<b>210</b>	<b>230</b>	<b>277</b>
Forwards and swaps	1,300	1,281	1,228	1,233	1,002	...	...	...	...	...
Options	645	623	572	559	478	...	...	...	...	...