

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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
Total contracts	451,831	465,260	553,240	504,117	494,018	132,128	134,483	159,222	157,348	139,146
Maturity of one year or less	196,040	188,118	246,637	199,363	206,916	62,032	60,597	68,911	67,118	53,657
Maturity between 1 and 5 years	129,488	139,449	177,182	176,420	170,163	40,886	42,217	54,177	53,831	51,134
Maturity over 5 years	126,303	137,693	129,420	128,334	116,938	29,209	31,669	36,134	36,399	34,355
Forwards and swaps	403,750	415,964	496,948	453,206	443,704	109,945	109,442	127,100	125,647	107,782
Maturity of one year or less	183,905	177,086	231,088	185,644	192,737	56,137	55,113	61,353	59,433	45,970
Maturity between 1 and 5 years	114,289	121,941	153,102	154,071	148,217	32,935	32,286	40,478	40,242	37,251
Maturity over 5 years	105,556	116,937	112,759	113,492	102,750	20,873	22,043	25,268	25,973	24,561
Options	48,081	49,295	56,291	50,911	50,314	22,183	25,041	32,122	31,701	31,364
Maturity of one year or less	12,135	11,032	15,549	13,719	14,179	5,896	5,484	7,558	7,685	7,687
Maturity between 1 and 5 years	15,199	17,508	24,081	22,350	21,946	7,951	9,931	13,698	13,589	13,883
Maturity over 5 years	20,748	20,755	16,662	14,842	14,189	8,336	9,627	10,866	10,426	9,794

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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
Total equity contracts	6,260	5,635	6,841	5,982	6,313	706	648	708	679	645
Reporting dealers	2,183	2,020	2,483	2,257	2,401	280	237	240	250	226
Other financial institutions	3,291	2,881	3,558	2,992	3,187	315	291	319	295	284
Non-financial institutions	785	733	800	733	725	111	120	149	134	135
Forwards and swaps	1,754	1,828	2,029	1,738	1,880	189	167	176	156	147
Reporting dealers	479	524	598	500	552	38	28	32	32	31
Other financial institutions	932	995	1,103	970	1,047	108	96	102	85	80
Non-financial institutions	343	309	328	268	281	42	43	42	38	36
Options	4,506	3,807	4,813	4,244	4,434	518	480	532	523	497
Reporting dealers	1,704	1,497	1,885	1,757	1,849	242	209	208	218	195
Other financial institutions	2,359	1,886	2,455	2,022	2,140	207	195	217	210	204
Non-financial institutions	442	424	472	465	445	69	77	106	96	98
Total commodity contracts	2,852	2,922	3,197	3,091	2,993	458	526	471	481	390
Gold	417	397	468	521	523	45	47	50	75	62
Forwards and swaps	224	230	283	306	319	...	...	...	...	...
Options	193	167	185	215	204	...	...	...	...	...
Other precious metals	127	123	144	132	133	29	18	19	14	10
Forwards and swaps	81	90	86	65	63	...	...	...	...	...
Options	46	32	58	67	70	...	...	...	...	...
Other commodities	2,307	2,403	2,585	2,438	2,337	384	461	402	391	319
Forwards and swaps	1,470	1,691	1,760	1,680	1,596	...	...	...	...	...
Options	837	712	825	758	741	...	...	...	...	...