

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				
	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
Total contracts	594,553	603,900	582,685	601,046	707,569	25,298	21,542	24,697	21,296	19,518
Foreign exchange contracts	48,732	49,181	53,153	57,796	64,698	2,470	2,070	2,544	2,482	2,336
Forwards and forex swaps	23,105	23,129	25,624	28,433	31,113	870	683	930	886	777
Currency swaps	15,072	16,509	16,360	19,271	22,228	1,211	1,043	1,201	1,235	1,227
Options	10,555	9,543	11,170	10,092	11,358	389	344	413	362	332
Interest rate contracts	437,228	449,875	451,831	465,260	553,880	15,478	14,020	17,533	14,746	13,244
Forward rate agreements	46,812	51,779	56,242	51,587	55,842	130	80	81	206	60
Interest rate swaps	341,903	349,288	347,508	364,377	441,615	13,934	12,576	15,951	13,139	11,864
Options	48,513	48,808	48,081	49,295	56,423	1,414	1,364	1,501	1,401	1,319
Equity-linked contracts	6,584	5,937	6,260	5,635	6,841	879	708	706	648	708
Forwards and swaps	1,678	1,652	1,754	1,828	2,029	225	176	189	167	176
Options	4,906	4,285	4,506	3,807	4,813	654	532	518	480	532
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
Other commodities	3,194	2,521	2,434	2,525	2,729	638	497	413	479	421
Forwards and swaps	1,715	1,675	1,551	1,781	1,846					
Options	1,479	846	883	744	883					
Credit default swaps	36,098	32,693	30,261	29,898	32,409	2,973	1,801	1,666	1,351	1,345
Single-name instruments	24,165	21,917	18,494	18,145	18,105	1,950	1,243	993	884	854
Multi-name instruments	11,933	10,776	11,767	11,753	14,305	1,023	558	673	466	490
of which index products	–	...	7,500	7,476	12,473					
Unallocated	62,291	63,270	38,329	39,536	46,543	2,816	2,398	1,789	1,543	1,414
Memorandum Item:										
Gross Credit Exposure						3,744	3,521	3,581	3,480	2,971

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				
	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
Total contracts	48,732	49,181	53,153	57,796	64,698	2,470	2,070	2,544	2,482	2,336
Reporting dealers	18,849	18,896	19,924	21,956	26,170	892	732	890	899	875
Other financial institutions	21,441	21,445	23,476	25,636	28,854	1,066	888	1,100	1,050	973
Non-financial customers	8,442	8,840	9,753	10,204	9,675	512	449	554	534	489
Outright forwards and foreign exchange swaps	23,105	23,129	25,624	28,433	31,113	870	683	930	886	777
Reporting dealers	7,701	7,683	8,370	9,262	10,932	301	235	315	326	318
Other financial institutions	10,653	10,497	11,878	13,018	14,529	374	300	400	365	302
Non-financial customers	4,751	4,949	5,376	6,153	5,651	195	148	215	194	157
Currency swaps	15,072	16,509	16,360	19,271	22,228	1,211	1,043	1,201	1,235	1,227
Reporting dealers	6,330	7,112	7,027	8,320	10,075	402	332	388	390	387
Other financial institutions	6,717	7,282	7,274	8,802	9,749	568	478	561	586	576
Non-financial customers	2,025	2,115	2,059	2,149	2,404	241	233	252	258	264
Options	10,555	9,543	11,170	10,092	11,358	389	344	413	362	332
Reporting dealers	4,818	4,101	4,528	4,373	5,163	190	166	186	182	170
Other financial institutions	4,071	3,666	4,324	3,816	4,575	125	111	139	98	95
Non-financial customers	1,666	1,775	2,318	1,902	1,619	75	68	88	81	67