

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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
Total contracts	582,685	601,046	706,884	647,777	638,928	24,697	21,296	19,518	27,278	25,392
Foreign exchange contracts	53,153	57,796	64,698	63,349	66,645	2,544	2,482	2,336	2,555	2,217
Forwards and forex swaps	25,624	28,433	31,113	30,526	31,395	930	886	777	919	771
Currency swaps	16,360	19,271	22,228	22,791	24,156	1,201	1,235	1,227	1,318	1,184
Options	11,170	10,092	11,358	10,032	11,094	413	362	332	318	262
Interest rate contracts	451,831	465,260	553,240	504,117	494,018	17,533	14,746	13,244	20,001	19,113
Forward rate agreements	56,242	51,587	55,747	50,596	64,302	81	206	59	67	51
Interest rate swaps	347,508	364,377	441,201	402,611	379,401	15,951	13,139	11,861	18,046	17,214
Options	48,081	49,295	56,291	50,911	50,314	1,501	1,401	1,324	1,888	1,848
Equity-linked contracts	6,260	5,635	6,841	5,982	6,313	706	648	708	679	645
Forwards and swaps	1,754	1,828	2,029	1,738	1,880	189	167	176	156	147
Options	4,506	3,807	4,813	4,244	4,434	518	480	532	523	497
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
Other commodities	2,434	2,525	2,729	2,570	2,470	413	479	421	405	328
Forwards and swaps	1,551	1,781	1,846	1,745	1,659					
Options	883	744	883	824	811					
Credit default swaps	30,261	29,898	32,409	28,626	26,931	1,666	1,351	1,345	1,586	1,187
Single-name instruments	18,494	18,145	18,105	16,865	15,566	993	884	854	958	715
Multi-name instruments	11,767	11,753	14,305	11,761	11,364	673	466	490	628	472
of which index products	7,500	7,476	12,473	10,514	9,731					
Unallocated	38,329	39,536	46,498	42,610	42,028	1,789	1,543	1,414	1,976	1,840
Memorandum Item:										
Gross Credit Exposure						3,581	3,480	2,971	3,912	3,668

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 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Jun 2012
Total contracts	53,153	57,796	64,698	63,349	66,645	2,544	2,482	2,336	2,555	2,217
Reporting dealers	19,924	21,956	26,170	27,953	29,484	890	899	875	1,041	876
Other financial institutions	23,476	25,636	28,854	25,916	27,538	1,100	1,050	973	989	884
Non-financial customers	9,753	10,204	9,675	9,480	9,623	554	534	489	525	457
Outright forwards and foreign exchange swaps	25,624	28,433	31,113	30,526	31,395	930	886	777	919	771
Reporting dealers	8,370	9,262	10,932	11,319	11,576	315	326	318	351	281
Other financial institutions	11,878	13,018	14,529	13,386	14,023	400	365	302	385	338
Non-financial customers	5,376	6,153	5,651	5,820	5,796	215	194	157	183	153
Currency swaps	16,360	19,271	22,228	22,791	24,156	1,201	1,235	1,227	1,318	1,184
Reporting dealers	7,027	8,320	10,075	11,819	12,698	388	390	387	520	461
Other financial institutions	7,274	8,802	9,749	8,613	9,086	561	586	576	518	470
Non-financial customers	2,059	2,149	2,404	2,359	2,372	252	258	264	280	253
Options	11,170	10,092	11,358	10,032	11,094	413	362	332	318	262
Reporting dealers	4,528	4,373	5,163	4,815	5,211	186	182	170	170	135
Other financial institutions	4,324	3,816	4,575	3,917	4,429	139	98	95	86	76
Non-financial customers	2,318	1,902	1,619	1,301	1,455	88	81	67	62	51