

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 2008	Dec 2008	Jun 2009	Dec 2009	Jun 2010	Jun 2008	Dec 2008	Jun 2009	Dec 2009	Jun 2010
Total contracts	672,558	598,147	594,495	603,900	582,655	20,340	35,281	25,314	21,542	24,673
Foreign exchange contracts	62,983	50,042	48,732	49,181	53,125	2,262	4,084	2,470	2,070	2,524
Forwards and forex swaps	31,966	24,494	23,105	23,129	25,625	802	1,830	870	683	925
Currency swaps	16,307	14,941	15,072	16,509	16,347	1,071	1,633	1,211	1,043	1,187
Options	14,710	10,608	10,555	9,543	11,153	388	621	389	344	411
Interest rate contracts	458,304	432,657	437,228	449,875	451,831	9,263	20,087	15,478	14,020	17,533
Forward rate agreements	39,370	41,561	46,812	51,779	56,242	88	165	130	80	81
Interest rate swaps	356,772	341,128	341,903	349,288	347,508	8,056	18,158	13,934	12,576	15,951
Options	62,162	49,968	48,513	48,808	48,081	1,120	1,764	1,414	1,364	1,501
Equity-linked contracts	10,177	6,471	6,584	5,937	6,260	1,146	1,112	879	708	706
Forwards and swaps	2,657	1,627	1,678	1,652	1,754	283	335	225	176	189
Options	7,521	4,844	4,906	4,285	4,506	863	777	654	532	518
Commodity contracts	13,229	4,427	3,619	2,944	2,852	2,213	955	682	545	457
Gold	649	395	425	423	417	72	65	43	48	44
Other commodities	12,580	4,032	3,194	2,521	2,434	2,141	890	638	497	413
Forwards and swaps	7,561	2,471	1,715	1,675	1,551					
Options	5,019	1,561	1,479	846	883					
Credit default swaps	57,403	41,883	36,046	32,693	30,261	3,192	5,116	2,987	1,801	1,666
Single-name instruments	33,412	25,740	24,112	21,917	18,379	1,901	3,263	1,953	1,243	993
Multi-name instruments	23,991	16,143	11,934	10,776	11,882	1,291	1,854	1,034	559	673
of which index products	7,614					
Unallocated	70,463	62,667	62,285	63,270	38,327	2,264	3,927	2,817	2,398	1,788
Memorandum Item:										
Gross Credit Exposure						3,859	5,005	3,744	3,521	3,578

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 2008	Dec 2008	Jun 2009	Dec 2009	Jun 2010	Jun 2008	Dec 2008	Jun 2009	Dec 2009	Jun 2010
Total contracts	62,983	50,042	48,732	49,181	53,125	2,262	4,084	2,470	2,070	2,524
reporting dealers	24,845	19,665	18,849	18,896	19,920	782	1,520	892	732	898
other financial institutions	26,775	21,300	21,441	21,445	23,475	995	1,768	1,066	888	1,084
non-financial customers	11,362	9,077	8,442	8,840	9,731	484	796	512	449	541
Outright forwards and foreign exchange swaps	31,966	24,494	23,105	23,129	25,625	802	1,830	870	683	925
reporting dealers	10,897	8,472	7,701	7,683	8,370	281	662	301	235	314
other financial institutions	14,444	10,906	10,653	10,497	11,872	348	780	374	300	398
non-financial customers	6,624	5,116	4,751	4,949	5,383	172	388	195	148	213
Currency swaps	16,307	14,941	15,072	16,509	16,347	1,071	1,633	1,211	1,043	1,187
reporting dealers	6,599	6,009	6,330	7,112	7,006	315	568	402	332	397
other financial institutions	7,367	6,858	6,717	7,282	7,279	520	783	568	478	548
non-financial customers	2,341	2,074	2,025	2,115	2,062	237	282	241	233	243
Options	14,710	10,608	10,555	9,543	11,153	388	621	389	344	411
reporting dealers	7,349	5,184	4,818	4,101	4,544	186	290	190	166	187
other financial institutions	4,964	3,537	4,071	3,666	4,323	127	205	125	111	138
non-financial customers	2,397	1,887	1,666	1,775	2,286	75	126	75	68	86