

Global OTC derivatives market

In billions of US dollars

Table D5

	Notional amounts outstanding				Gross market value			
	H1 2015	H2 2015	H1 2016	H2 2016	H1 2015	H2 2015	H1 2016	H2 2016
All contracts	551,489	492,707	553,452	482,900	15,485	14,492	21,154	14,986
Foreign exchange contracts	73,607	70,446	74,171	68,598	2,539	2,579	3,086	2,988
By instrument								
Outright forwards and fx swaps	36,699	36,331	39,682	37,208	932	947	1,363	1,275
Currency swaps	23,566	22,750	22,789	20,903	1,283	1,345	1,461	1,447
Options	13,342	11,365	11,699	10,485	324	287	262	266
Other products	0	0	1	2	...	...	...	...
By counterparty								
Reporting dealers	30,687	29,930	32,057	30,338	1,025	1,029	1,313	1,345
Other financial institutions	32,927	31,188	33,413	29,843	998	1,016	1,280	1,115
Central counterparties	...	...	352	903	...	...	9	22
Non-financial customers	9,994	9,328	8,701	8,415	516	534	493	529
By maturity								
Up to one year	56,082	54,043	59,192	52,282	...	...	...	...
Between one and five years	12,256	11,360	10,563	11,221	...	...	...	...
Over five years	5,269	5,043	4,415	5,092	...	...	...	...
By currency								
USD	63,981	61,297	65,025	61,513	2,192	2,449	2,656	2,648
EUR	26,508	23,418	24,040	22,215	978	867	845	822
JPY	13,492	12,519	14,818	13,639	493	388	879	691
GBP	9,022	9,113	9,817	8,462	311	289	624	338
CHF	3,877	3,802	3,375	3,076	143	127	120	102
CAD	3,582	3,038	3,244	3,119	126	183	119	106
SEK	1,227	1,265	1,373	1,461	29	29	33	36
Other currencies	25,525	26,440	26,649	23,711	806	827	896	1,232
Interest rate contracts	434,507	384,025	426,797	368,356	11,062	10,148	15,508	9,992
By instrument								
FRAs	74,633	58,326	73,878	60,666	143	114	256	153
Swaps	319,821	288,634	318,172	275,168	9,796	8,993	13,877	8,915
Options	40,053	37,065	34,723	32,226	1,124	1,042	1,375	924
Other products	0	0	24	296	...	...	...	...
By counterparty								
Reporting dealers	60,962	54,115	47,154	40,803	3,101	3,063	3,528	2,394
Other financial institutions	359,777	315,166	368,764	316,707	7,177	6,310	11,155	6,954
Central counterparties	...	...	327,920	278,233	...	...	8,288	4,673
Non-financial customers	13,768	14,744	10,856	10,551	784	775	824	644
By maturity								
Up to one year	180,438	153,582	192,035	160,029	...	...	...	...
Between one and five years	151,767	135,326	136,076	122,556	...	...	...	...
Over five years	102,302	95,117	98,662	85,476	...	...	...	...
By currency								
USD	159,811	138,964	151,301	140,774	2,751	2,439	3,960	2,271
EUR	125,962	117,849	124,995	102,111	5,262	4,747	6,668	4,586
JPY	44,055	38,607	50,605	41,683	585	645	1,464	751
GBP	46,563	38,127	42,230	30,410	1,391	1,386	2,220	1,540
CHF	3,994	3,749	3,676	3,780	131	95	122	80
CAD	10,532	7,353	8,749	8,226	213	162	218	123
SEK	4,158	4,046	4,700	3,687	92	78	122	72
Other currencies	39,432	35,331	40,539	37,685	638	596	734	570
Equity-linked contracts	7,544	7,141	6,631	6,140	606	495	515	472
By instrument								
Forwards and swaps	2,801	3,321	2,533	2,526	168	147	171	158
Options	4,743	3,820	4,098	3,613	438	348	344	314
By counterparty								
Reporting dealers	2,529	3,060	2,369	2,081	212	168	174	145
Other financial institutions	4,279	3,498	3,728	3,435	268	244	272	253
Central counterparties	...	...	45	57	...	...	2	1
Non-financial customers	736	583	534	623	126	83	70	75
By maturity								
Up to one year	4,957	4,597	4,223	3,954	...	...	...	...
Between one and five years	2,149	2,195	2,045	1,874	...	...	...	...
Over five years	438	349	363	311	...	...	...	...
By market								
US equities	3,239	2,763	2,942	2,763	258	212	214	197
European equities	2,692	2,839	2,206	2,030	192	145	149	132
Japanese equities	416	296	306	248	51	32	36	27
Other Asian equities	444	440	339	245	20	19	20	18
Latin American equities	178	150	153	220	11	9	10	14
Other equities	575	654	686	633	74	78	87	83