

OTC derivatives by maturity

Notional amounts outstanding, in billions of US dollars

Table D9

	Total	One year or less	Over one year up to five years	Over five years
	H2 16	H2 16	H2 16	H2 16
Total foreign exchange contracts	68,598	52,282	11,221	5,092
Outright forwards, forex swaps and currency swaps	58,111	43,486	9,887	4,738
Reporting dealers	25,136	17,525	5,081	2,530
Other financial institutions	25,493	21,010	3,082	1,401
Central counterparties	902	896	6	0
Non-financial customers	7,483	4,951	1,725	807
Total options	10,485	8,796	1,334	355
Reporting dealers	5,202	4,165	777	260
Other financial institutions	4,350	3,943	331	77
Central counterparties	1	1	0	...
Non-financial customers	932	689	226	18
Options sold (gross basis)	7,951	6,557	1,075	319
Reporting dealers	5,217	4,169	786	262
Other financial institutions	2,280	2,045	186	50
Central counterparties	0	0	0	...
Non-financial customers	454	343	104	7
Options bought (gross basis)	7,735	6,404	1,035	296
Reporting dealers	5,187	4,160	768	259
Other financial institutions	2,070	1,898	145	26
Central counterparties	1	1	0	...
Non-financial customers	478	345	122	11
Total FX contracts including gold	68,952	53,134	10,904	4,913
Total interest rate contracts	368,356	160,029	122,556	85,476
Forwards and swaps	335,834	149,267	108,918	77,649
Reporting dealers	22,236	6,326	9,301	6,609
Other financial institutions	304,854	141,054	95,792	68,009
Central counterparties	278,007	130,530	87,010	60,467
Non-financial customers	8,744	1,888	3,825	3,031
Total options	32,226	10,762	13,638	7,826
Reporting dealers	18,567	6,091	7,445	5,031
Other financial institutions	11,853	4,141	5,267	2,445
Central counterparties	225	161	46	19
Non-financial customers	1,806	529	926	351
Options sold (gross basis)	26,000	8,785	10,824	6,392
Reporting dealers	18,506	6,108	7,472	4,926
Other financial institutions	6,275	2,302	2,670	1,302
Central counterparties	124	81	35	8
Non-financial customers	1,219	374	682	163
Options bought (gross basis)	24,793	8,068	10,260	6,465
Reporting dealers	18,628	6,073	7,419	5,135
Other financial institutions	5,579	1,839	2,597	1,143
Central counterparties	101	80	11	11
Non-financial customers	587	155	244	187
Total equity-linked contracts	6,140	3,954	1,874	311
Forwards and swaps	2,526	1,562	810	154
Reporting dealers	535	375	132	28
Other financial institutions	1,699	995	588	116
Central counterparties	15	14	1	0
Non-financial customers	292	192	90	10
Total options	3,613	2,393	1,064	157
Reporting dealers	1,546	1,012	489	45
Other financial institutions	1,736	1,197	457	82
Central counterparties	43	43	0	0
Non-financial customers	331	183	118	30
Options sold (gross basis)	2,958	1,979	863	117
Reporting dealers	1,643	1,104	497	42
Other financial institutions	1,134	767	305	61
Central counterparties	26	26	0	0
Non-financial customers	182	107	60	14
Options bought (gross basis)	2,201	1,426	690	85
Reporting dealers	1,450	921	481	48
Other financial institutions	602	430	151	21
Central counterparties	16	16	0	0
Non-financial customers	149	76	57	16