

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 17	H2 17	H2 17	H2 17
Total foreign exchange contracts	87,117	68,083	13,474	5,504
Outright forwards, forex swaps and currency swaps	76,382	59,413	11,848	5,122
Reporting dealers	31,051	22,877	5,596	2,579
Other financial institutions	34,906	29,096	4,221	1,589
Central counterparties	2,093	2,028	65	1
Non-financial customers	10,425	7,440	2,031	954
Total options	10,679	8,670	1,626	382
Reporting dealers	5,076	4,017	807	252
Other financial institutions	4,178	3,602	491	85
Central counterparties	7	5	1	0
Non-financial customers	1,424	1,051	328	45
Options sold (gross basis)	7,985	6,404	1,256	324
Reporting dealers	5,098	4,022	823	253
Other financial institutions	2,204	1,870	283	51
Central counterparties	3	2	1	0
Non-financial customers	682	512	151	20
Options bought (gross basis)	7,770	6,284	1,176	310
Reporting dealers	5,054	4,013	791	251
Other financial institutions	1,974	1,732	208	35
Central counterparties	3	2	1	0
Non-financial customers	742	539	178	25
Total FX contracts including gold	87,638	68,549	13,514	5,521
Total interest rate contracts	426,649	191,445	140,035	94,836
Forwards and swaps	387,205	177,369	123,947	85,889
Reporting dealers	21,941	5,906	8,767	7,267
Other financial institutions	354,143	169,256	110,200	74,687
Central counterparties	319,805	155,409	99,423	64,973
Non-financial customers	11,121	2,207	4,979	3,935
Total options	39,112	14,076	16,089	8,947
Reporting dealers	18,779	5,192	8,225	5,361
Other financial institutions	17,725	8,194	6,359	3,173
Central counterparties	414	141	165	108
Non-financial customers	2,608	690	1,505	413
Options sold (gross basis)	29,864	10,065	12,754	7,045
Reporting dealers	18,828	5,210	8,330	5,287
Other financial institutions	9,369	4,368	3,411	1,590
Central counterparties	183	73	76	34
Non-financial customers	1,667	487	1,012	167
Options bought (gross basis)	28,027	9,204	11,560	7,263
Reporting dealers	18,730	5,174	8,120	5,435
Other financial institutions	8,356	3,826	2,947	1,582
Central counterparties	231	68	89	74
Non-financial customers	942	203	492	246
Total equity-linked contracts	6,570	4,088	2,121	361
Forwards and swaps	3,210	2,068	959	182
Reporting dealers	668	469	161	38
Other financial institutions	2,192	1,352	708	132
Central counterparties	10	10	0	...
Non-financial customers	349	247	90	12
Total options	3,360	2,020	1,161	179
Reporting dealers	1,017	510	455	52
Other financial institutions	1,969	1,304	573	92
Central counterparties	2	2	1	...
Non-financial customers	374	206	133	35
Options sold (gross basis)	2,546	1,463	924	160
Reporting dealers	1,053	498	488	66
Other financial institutions	1,266	835	361	70
Central counterparties	2	1	1	...
Non-financial customers	227	130	74	23
Options bought (gross basis)	1,831	1,066	693	72
Reporting dealers	982	521	422	38
Other financial institutions	702	469	212	22
Central counterparties	1	1	0	...
Non-financial customers	147	76	59	12