## OTC derivatives by maturity

Notional amounts outstanding, in billions of US dollars

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<th>Total</th>
<th>One year or less</th>
<th>Over one year up to five years</th>
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### Total foreign exchange contracts

- Outright forwards, forex swaps and currency swaps
  - Reporting dealers: 82,428, 64,797, 12,243, 5,387
  - Other financial institutions: 34,498, 25,905, 5,927, 2,666
  - Central counterparties: 2,898, 2,819, 76, 4
  - Non-financial customers: 10,284, 7,323, 1,973, 988

- Reporting dealers: 6,111, 5,110, 782, 219
  - Other financial institutions: 5,663, 5,108, 489, 65
  - Central counterparties: 9, 6, 2, 0
  - Non-financial customers: 1,533, 1,130, 365, 38
  - Options sold (gross basis): 9,797, 8,266, 1,249, 281
    - Reporting dealers: 6,097, 5,078, 795, 223
    - Other financial institutions: 2,967, 2,642, 282, 44
    - Central counterparties: 4, 3, 1, 0
    - Non-financial customers: 733, 546, 172, 14
  - Options bought (gross basis): 9,621, 8,192, 1,169, 260
    - Reporting dealers: 6,125, 5,142, 769, 215
    - Other financial institutions: 2,695, 2,466, 208, 21
    - Central counterparties: 5, 3, 1, 0
    - Non-financial customers: 800, 584, 192, 24

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  - Central counterparties: 5, 3, 1, 0
  - Non-financial customers: 800, 584, 192, 24

- Total FX contracts including gold: 96,366, 76,609, 13,973, 5,724

### Total interest rate contracts

- Forwards and swaps
  - Reporting dealers: 433,892, 212,446, 136,144, 85,302
  - Other financial institutions: 19,938, 9,771, 5,087
  - Central counterparties: 366,537, 191,429, 110,124, 64,984
  - Non-financial customers: 11,199, 6,267, 4,855, 3,677

- Total options
  - Reporting dealers: 46,833, 23,833, 19,200, 8,795
  - Other financial institutions: 20,178, 11,573, 5,083
  - Central counterparties: 129, 118, 7, 4
  - Non-financial customers: 3,243, 931, 1,906, 406

- Options sold (gross basis)
  - Reporting dealers: 35,235, 13,228, 14,913, 7,094
  - Other financial institutions: 20,427, 6,442, 8,904, 5,081
  - Central counterparties: 646, 151, 35
  - Non-financial customers: 270, 83, 21

- Options bought (gross basis)
  - Reporting dealers: 2,129, 1,244, 811, 75
  - Other financial institutions: 1,111, 575, 497, 39

- Total options
  - Reporting dealers: 3,299, 2,145, 969, 185
  - Other financial institutions: 646, 460, 151, 35
  - Central counterparties: 17, 16, 1, 0
  - Non-financial customers: 345, 248, 83, 14

- Total options
  - Reporting dealers: 3,772, 2,290, 1,327, 155
  - Other financial institutions: 2,308, 1,438, 735, 135
  - Central counterparties: 17, 16, 1, 0
  - Non-financial customers: 458, 273, 151, 33

- Options sold (gross basis)
  - Reporting dealers: 2,767, 1,617, 1,027, 123
  - Other financial institutions: 1,137, 566, 525, 46
  - Central counterparties: 1, 1, 1, 1

- Options bought (gross basis)
  - Reporting dealers: 2,276, 1,244, 811, 75
  - Other financial institutions: 1,111, 575, 497, 39
  - Central counterparties: 270, 161, 90, 19

- Total options
  - Reporting dealers: 1,137, 566, 525, 46
  - Other financial institutions: 1,360, 890, 412, 58
  - Central counterparties: 1, 1, 1, 1
  - Non-financial customers: 270, 161, 90, 19

### Total equity-linked contracts

- Forwards and swaps
  - Reporting dealers: 1,129, 435, 2,296, 340
  - Other financial institutions: 1,124, 460, 151, 35
  - Central counterparties: 17, 16, 1, 0
  - Non-financial customers: 345, 248, 83, 14

- Total options
  - Reporting dealers: 3,772, 2,290, 1,327, 155
  - Other financial institutions: 2,308, 1,438, 735, 135
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