

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
	H1 17	H1 17	H1 17	H1 17
Total foreign exchange contracts	76,980	60,625	11,345	5,009
Outright forwards, forex swaps and currency swaps	66,077	51,372	10,014	4,692
Reporting dealers	28,358	20,957	4,989	2,412
Other financial institutions	29,466	24,618	3,412	1,436
Central counterparties	1,161	1,144	11	6
Non-financial customers	8,253	5,796	1,614	843
Total options	10,901	9,253	1,331	317
Reporting dealers	5,138	4,173	741	224
Other financial institutions	4,662	4,251	339	71
Central counterparties	1	1	0	...
Non-financial customers	1,102	829	251	22
Options sold (gross basis)	8,111	6,759	1,072	280
Reporting dealers	5,131	4,157	750	224
Other financial institutions	2,425	2,181	198	47
Central counterparties	0	0	0	...
Non-financial customers	555	422	124	9
Options bought (gross basis)	7,928	6,667	1,000	261
Reporting dealers	5,145	4,190	732	223
Other financial institutions	2,236	2,071	141	25
Central counterparties	1	1	0	...
Non-financial customers	547	406	127	13
Total FX contracts including gold	77,356	60,959	11,375	5,021
Total interest rate contracts	415,914	192,591	134,632	88,475
Forwards and swaps	378,728	180,074	118,700	79,954
Reporting dealers	20,876	5,577	8,436	6,863
Other financial institutions	348,550	172,144	106,452	69,953
Central counterparties	319,436	160,487	97,155	61,794
Non-financial customers	9,302	2,353	3,811	3,138
Total options	36,970	12,517	15,932	8,520
Reporting dealers	18,710	5,226	8,247	5,237
Other financial institutions	16,129	6,690	6,569	2,871
Central counterparties	226	117	66	43
Non-financial customers	2,131	602	1,116	413
Options sold (gross basis)	28,359	9,010	12,459	6,890
Reporting dealers	18,732	5,231	8,310	5,191
Other financial institutions	8,240	3,357	3,358	1,524
Central counterparties	79	30	27	22
Non-financial customers	1,387	422	791	174
Options bought (gross basis)	27,320	8,733	11,720	6,867
Reporting dealers	18,688	5,221	8,185	5,283
Other financial institutions	7,889	3,332	3,210	1,347
Central counterparties	147	86	39	22
Non-financial customers	743	180	325	238
Total equity-linked contracts	6,836	4,485	2,033	319
Forwards and swaps	2,849	1,881	811	157
Reporting dealers	629	452	144	33
Other financial institutions	1,921	1,216	590	115
Central counterparties	22	22	0	0
Non-financial customers	299	214	77	9
Total options	3,987	2,604	1,222	161
Reporting dealers	1,624	1,016	566	42
Other financial institutions	2,010	1,397	522	90
Central counterparties	48	45	3	0
Non-financial customers	354	190	134	29
Options sold (gross basis)	3,252	2,130	998	124
Reporting dealers	1,712	1,083	587	43
Other financial institutions	1,326	925	335	66
Central counterparties	37	35	2	0
Non-financial customers	214	122	76	15
Options bought (gross basis)	2,358	1,490	790	79
Reporting dealers	1,535	950	544	40
Other financial institutions	683	472	187	24
Central counterparties	11	10	1	0
Non-financial customers	140	68	58	14