## Global OTC derivatives market

In billions of US dollars

<table>
<thead>
<tr>
<th>Notional amounts outstanding</th>
<th>Gross market value</th>
</tr>
</thead>
<tbody>
<tr>
<td>531,911</td>
<td>594,832</td>
</tr>
</tbody>
</table>

### All contracts

#### Foreign exchange contracts

- **By instrument**
  - Outright forwards and forex swaps: 50,847
  - Currency swaps: 29,535
  - Options: 10,679
  - Other products: 56

- **By counterparty**
  - Reporting dealers: 36,128
  - Other financial institutions: 39,084
  - Central Counterparties: 2,100
  - Other non-financial customers: 11,849

#### By currency

- **US dollar**: 74,756
- **Euro**: 28,280
- **Yen**: 14,838
- **Pound (sterling)**: 12,257
- **Swiss franc**: 4,257
- **Canadian dollar**: 4,088
- **Swedish krona**: 2,268
- **Other currencies**: 33,490

#### Interest rate contracts

- **By instrument**
  - FRAs: 68,334
  - Swaps: 318,870
  - Options: 39,112
  - Other products: 332

- **By counterparty**
  - Reporting dealers: 40,720
  - Other financial institutions: 371,868
  - Central Counterparties: 320,218
  - Other non-financial customers: 13,729

#### By currency

- **US dollar**: 156,506
- **Euro**: 121,890
- **Yen**: 38,772
- **Pound (sterling)**: 37,570
- **Swiss franc**: 4,107
- **Canadian dollar**: 10,944
- **Swedish krona**: 5,985
- **Other currencies**: 50,874

#### Equity-linked contracts

- **By instrument**
  - Forwards and swaps: 3,210
  - Options: 3,360

- **By counterparty**
  - Reporting dealers: 1,685

Source: BIS Statistics Explorer (http://stats.bis.org/statx/)

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<table>
<thead>
<tr>
<th></th>
<th>Notional amounts outstanding</th>
<th>Gross market value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Other financial institutions</td>
<td>4,161</td>
<td>4,498</td>
</tr>
<tr>
<td>Central Counterparties</td>
<td>13</td>
<td>20</td>
</tr>
<tr>
<td>Non-financial customers</td>
<td>723</td>
<td>803</td>
</tr>
<tr>
<td>By maturity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Up to 1 year</td>
<td>4,087</td>
<td>4,435</td>
</tr>
<tr>
<td>Between 1 and 5 years</td>
<td>2,121</td>
<td>2,296</td>
</tr>
<tr>
<td>Over 5 years</td>
<td>361</td>
<td>340</td>
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<tr>
<td>By market</td>
<td></td>
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<tr>
<td>US equities</td>
<td>2,823</td>
<td>3,027</td>
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<tr>
<td>European equities</td>
<td>2,227</td>
<td>2,317</td>
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<tr>
<td>Japanese equities</td>
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<tr>
<td>Other Asian equities</td>
<td>333</td>
<td>366</td>
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<tr>
<td>Latin American equities</td>
<td>244</td>
<td>284</td>
</tr>
<tr>
<td>Other equities</td>
<td>634</td>
<td>768</td>
</tr>
</tbody>
</table>