## 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><strong>H1 2018</strong></td>
<td><strong>H2 2018</strong></td>
</tr>
<tr>
<td>594,832</td>
<td>544,383</td>
</tr>
</tbody>
</table>

### Foreign exchange contracts

#### By instrument
- Outright forwards and forex swaps: 56,416
- Currency swaps: 26,012
- Options: 13,307
- Other products: 64

#### By counterparty
- Reporting dealers: 40,609
- Other financial institutions: 43,308
- Central Counterparties: 2,907
- Non-financial customers: 11,817

#### By currency
- US dollar: 84,448
- Euro: 31,368
- Yen: 15,629
- Pound (sterling): 11,719
- Swiss franc: 4,176
- Canadian dollar: 4,484
- Swedish krona: 2,131
- Other currencies: 37,621

#### By maturity
- Up to 1 year: 76,145
- Between 1 and 5 years: 13,879
- Over 5 years: 5,709

### Interest rate contracts

#### By instrument
- FRAs: 84,131
- Swaps: 349,762
- Options: 46,833
- Other products: 361

#### By counterparty
- Reporting dealers: 40,116
- Other financial institutions: 426,168
- Central Counterparties: 366,665
- Non-financial customers: 14,441

#### By currency
- US dollar: 192,510
- Euro: 129,417
- Yen: 37,215
- Pound (sterling): 44,522
- Swiss franc: 4,398
- Canadian dollar: 12,494
- Swedish krona: 6,052
- Other currencies: 54,478

#### By maturity
- Up to 1 year: 231,283
- Between 1 and 5 years: 155,344
- Over 5 years: 94,098

### Equity-linked contracts

#### By instrument
- Forwards and swaps: 3,299
- Options: 3,772

#### By counterparty
- Reporting dealers: 1,770

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

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<table>
<thead>
<tr>
<th></th>
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<th>Gross market value</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>H1 2018</td>
<td>H2 2018</td>
</tr>
<tr>
<td>Other financial institutions</td>
<td>4,498</td>
<td>4,022</td>
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<tr>
<td>Central Counterparties</td>
<td>20</td>
<td>15</td>
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<tr>
<td>Non-financial customers</td>
<td>803</td>
<td>793</td>
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<tr>
<td>By maturity</td>
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<tr>
<td>Up to 1 year</td>
<td>4,435</td>
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<tr>
<td>Between 1 and 5 years</td>
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<td>Over 5 years</td>
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<tr>
<td>By market</td>
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<tr>
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<td>Latin American equities</td>
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<tr>
<td>Other equities</td>
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<td>648</td>
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</table>