## Global OTC derivatives market

In billions of US dollars

<table>
<thead>
<tr>
<th>All contracts</th>
<th>Foreign exchange contracts</th>
<th>Interest rate contracts</th>
<th>Gross market value</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Notional amounts outstanding</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>H1 2020</td>
<td>H2 2020</td>
<td>H1 2021</td>
</tr>
<tr>
<td>All contracts</td>
<td>606,821</td>
<td>592,055</td>
<td>609,996</td>
</tr>
</tbody>
</table>

**Foreign exchange contracts**

By instrument

Outright forwards and forex swaps

Currency swaps

Options

Other products

By counterparty

Reporting dealers

Other financial institutions

Central Counterparties

Non-financial customers

By currency

US dollar

Euro

Yen

Pound (sterling)

Swiss franc

Canadian dollar

Swedish krona

Other currencies

By maturity

Up to 1 year

Between 1 and 5 years

Over 5 years

By instrument

FRAs

Swaps

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**Interest rate contracts**

By instrument

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Swiss franc

Canadian dollar

Swedish krona

Other currencies

By maturity

Up to 1 year

Between 1 and 5 years

Over 5 years

**Equity-linked contracts**

By instrument

Forwards and swaps

Options

By counterparty

Reporting dealers

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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></td>
<td>H1 2020</td>
<td>H2 2020</td>
</tr>
<tr>
<td>Other financial institutions</td>
<td>4,072</td>
<td>4,662</td>
</tr>
<tr>
<td>Central Counterparties</td>
<td>28</td>
<td>41</td>
</tr>
<tr>
<td>Non-financial customers</td>
<td>888</td>
<td>1,026</td>
</tr>
<tr>
<td>By maturity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Up to 1 year</td>
<td>4,139</td>
<td>4,715</td>
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<tr>
<td>Between 1 and 5 years</td>
<td>2,004</td>
<td>2,025</td>
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<tr>
<td>Over 5 years</td>
<td>314</td>
<td>344</td>
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<tr>
<td>By market</td>
<td></td>
<td></td>
</tr>
<tr>
<td>European equities</td>
<td>1,973</td>
<td>2,078</td>
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<tr>
<td>Japanese equities</td>
<td>254</td>
<td>234</td>
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<tr>
<td>Other Asian equities</td>
<td>277</td>
<td>344</td>
</tr>
<tr>
<td>Latin American equities</td>
<td>302</td>
<td>441</td>
</tr>
<tr>
<td>Other equities</td>
<td>594</td>
<td>671</td>
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</tbody>
</table>