

**OTC derivatives by maturity**

Notional amounts outstanding, in billions of US dollars

H2 2019	Total	One year or less	Over one year up to five years	Over five years
<b>Total foreign exchange contracts</b>	<b>92,177</b>	<b>71,820</b>	<b>14,355</b>	<b>5,964</b>
Outright forwards, forex swaps and currency swaps	80,934	62,466	12,846	5,622
Reporting dealers	30,794	22,305	5,790	2,699
Other financial institutions	39,942	33,073	4,988	1,881
Central counterparties	3,327	3,142	164	21
Non-financial customers	10,198	7,088	2,068	1,042
Total options	11,205	9,354	1,509	342
Reporting dealers	4,916	3,965	766	185
Other financial institutions	4,782	4,254	464	65
Central counterparties	115	103	12	...
Non-financial customers	1,507	1,135	279	93
Options sold (gross basis)	8,088	6,664	1,163	261
Reporting dealers	4,934	3,959	787	188
Other financial institutions	2,438	2,151	245	42
Central counterparties	60	54	6	...
Non-financial customers	716	554	130	31
Options bought (gross basis)	8,033	6,654	1,113	266
Reporting dealers	4,897	3,971	745	181
Other financial institutions	2,344	2,102	219	23
Central counterparties	55	50	5	...
Non-financial customers	791	581	149	62
<b>Total FX contracts including gold</b>	<b>92,911</b>	<b>72,493</b>	<b>14,404</b>	<b>5,982</b>
<b>Total interest rate contracts</b>	<b>448,965</b>	<b>197,696</b>	<b>153,497</b>	<b>97,447</b>
Forwards and swaps	408,723	184,904	135,114	88,706
Reporting dealers	14,604	4,208	5,343	5,053
Other financial institutions	384,286	178,404	125,532	80,350
Central counterparties	343,994	164,547	110,406	69,041
Non-financial customers	9,833	2,291	4,239	3,303
Total options	39,916	12,792	18,383	8,741
Reporting dealers	20,770	6,400	9,268	5,101
Other financial institutions	16,420	5,584	7,585	3,251
Central counterparties	41	35	5	1
Non-financial customers	2,726	808	1,530	388
Options sold (gross basis)	31,788	10,100	14,572	7,116
Reporting dealers	21,115	6,582	9,405	5,129
Other financial institutions	8,711	2,926	4,004	1,781
Central counterparties	18	16	2	0
Non-financial customers	1,962	592	1,164	206
Options bought (gross basis)	28,897	9,092	13,079	6,726
Reporting dealers	20,424	6,219	9,132	5,073
Other financial institutions	7,709	2,658	3,581	1,470
Central counterparties	23	19	3	0
Non-financial customers	764	216	366	182
<b>Total equity-linked contracts</b>	<b>6,874</b>	<b>4,468</b>	<b>2,098</b>	<b>308</b>
Forwards and swaps	3,199	2,043	995	161
Reporting dealers	579	428	127	25
Other financial institutions	2,199	1,327	749	123
Central counterparties	12	11	0	0
Non-financial customers	421	288	120	13
Total options	3,675	2,425	1,104	147
Reporting dealers	1,010	571	402	37



<b>H2 2019</b>	<b>Total</b>	<b>One year or less</b>	<b>Over one year up to five years</b>	<b>Over five years</b>
Other financial institutions	2,177	1,588	516	73
Central counterparties	7	5	1	1
Non-financial customers	488	266	186	36
Options sold (gross basis)	2,735	1,701	921	113
Reporting dealers	1,062	568	447	47
Other financial institutions	1,374	974	354	46
Central counterparties	4	3	0	0
Non-financial customers	299	159	120	20
Options bought (gross basis)	1,950	1,295	584	71
Reporting dealers	958	574	356	28
Other financial institutions	803	614	162	27
Central counterparties	3	2	0	1
Non-financial customers	189	107	66	16