

Equity linked derivatives by instrument, counterparty and maturity¹

Notional amounts outstanding at end June 2012

In millions of US dollars

Instrument/counterparty	Total	Maturity of one year or less	Maturity over 1 year and up to 5 years	Maturity over 5 years
Forwards and swaps	1,879,787	1,141,530	589,460	148,824
with reporting dealers	552,039	345,805	163,969	42,279
with other financial institutions	1,047,212	630,195	342,440	74,578
with non-financial institutions	280,536	165,531	83,051	31,967
Options sold	3,470,375	1,654,053	1,478,557	337,757
with reporting dealers	1,909,360	930,579	806,916	171,861
with other financial institutions	1,296,183	604,211	569,952	122,016
with non-financial institutions	264,832	119,262	101,689	43,880
Options bought	2,811,732	1,367,520	1,155,885	288,327
with reporting dealers	1,787,766	813,942	810,832	162,988
with other financial institutions	844,044	467,776	272,492	103,775
with non-financial institutions	179,922	85,802	72,560	21,564
Total options	4,433,551	2,149,321	1,825,576	458,664
All instruments	6,313,331	3,290,842	2,415,027	607,484

¹ While data on total options are shown on a net basis, separate data on options sold and options bought are recorded on a gross basis, ie not adjusted for interdealer double counting.