

Equity linked derivatives by instrument, counterparty and maturity¹

Notional amounts outstanding at end June 2011

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	2,028,703	1,188,252	652,944	187,519
with reporting dealers	597,809	351,675	196,740	49,398
with other financial institutions	1,103,335	642,187	356,093	105,061
with non-financial institutions	327,559	194,390	100,111	33,060
Options sold	3,853,268	1,444,947	2,068,129	340,188
with reporting dealers	2,015,949	715,457	1,130,015	170,477
with other financial institutions	1,555,047	594,903	832,847	127,296
with non-financial institutions	282,272	134,587	105,267	42,416
Options bought	2,844,675	1,261,977	1,270,536	312,165
with reporting dealers	1,754,782	733,630	854,282	166,877
with other financial institutions	899,911	426,999	352,316	120,594
with non-financial institutions	189,983	101,348	63,938	24,694
Total options	4,812,584	1,982,387	2,346,522	483,681
All instruments	6,841,283	3,170,637	2,999,461	671,195

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.