

## Equity linked derivatives by instrument, counterparty and maturity<sup>1</sup>

### Notional amounts outstanding at end December 2014

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
<b>Forwards and swaps</b>	<b>2,495,273</b>	<b>1,714,380</b>	<b>670,016</b>	<b>110,888</b>
with reporting dealers	653,687	492,019	134,351	27,326
with other financial institutions	1,615,846	1,043,573	496,742	75,529
with non-financial institutions	225,740	178,788	38,923	8,033
<b>Options sold</b>	<b>4,429,622</b>	<b>3,062,449</b>	<b>1,112,964</b>	<b>254,212</b>
with reporting dealers	1,806,614	1,072,454	603,700	130,461
with other financial institutions	2,364,508	1,844,179	416,826	103,508
with non-financial institutions	258,500	145,819	92,437	20,244
<b>Options bought</b>	<b>2,726,514</b>	<b>1,715,244</b>	<b>825,322</b>	<b>185,947</b>
with reporting dealers	1,614,281	986,225	535,487	92,564
with other financial institutions	900,304	613,472	221,906	64,926
with non-financial institutions	211,930	115,547	67,928	28,456
<b>Total options</b>	<b>5,445,695</b>	<b>3,748,362</b>	<b>1,368,701</b>	<b>328,653</b>
<b>All instruments</b>	<b>7,940,963</b>	<b>5,462,733</b>	<b>2,038,705</b>	<b>439,533</b>

<sup>1</sup> 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.