

The following table details the consolidated entity's expected maturity for its non-derivative financial assets. The table has been drawn up based on the undiscounted contractual maturities of the financial assets including interest that will be earned on those assets. The inclusion of information on non-derivative financial assets is necessary in order to understand the consolidated entity's liquidity risk management, as the liquidity is managed on a net asset and liability basis.

	Less than 6 months \$m	6–12 months \$m	1–2 years \$m	2–5 years \$m	More than 5 years \$m	Total \$m
2011						
Non-derivative financial assets						
Cash and cash equivalents	758.1	–	–	–	–	758.1
Trade and other receivables	1,272.1	–	0.5	–	–	1,272.6
Futures deposits and margin calls	56.3	–	–	–	–	56.3
Loans to associates	5.5	5.6	11.1	33.2	196.4	251.8
	2,092.0	5.6	11.6	33.2	196.4	2,338.8
2010						
Non-derivative financial assets						
Cash and cash equivalents	485.1	–	–	–	–	485.1
Trade and other receivables	1,234.5	–	0.6	–	–	1,235.1
Futures deposits and margin calls	86.3	–	–	–	–	86.3
Loans to associates	5.0	5.0	10.0	30.0	188.2	238.2
	1,810.9	5.0	10.6	30.0	188.2	2,044.7

The following table details the consolidated entity's liquidity analysis for its derivative financial instruments. The table has been drawn up based on the undiscounted net cash inflows and outflows on those derivatives instruments that settle on a net basis, and the undiscounted gross inflows and outflows on those derivatives that require gross settlement. For interest rate swaps, the amount disclosed has been determined by reference to the projected interest rates as illustrated by the yield curves at the end of the reporting period.

	Less than 6 months \$m	6–12 months \$m	1–2 years \$m	2–5 years \$m	More than 5 years \$m	Total \$m
2011						
Derivative financial instruments						
Gross settled						
– Cross currency swap contracts – pay leg	(13.0)	(12.8)	(26.5)	(85.5)	(568.0)	(705.8)
– Cross currency swap contracts – receive leg	7.2	7.2	14.5	43.4	447.5	519.8
Net pay	(5.8)	(5.6)	(12.0)	(42.1)	(120.5)	(186.0)
Net settled						
– Interest rate swap contracts	(2.9)	(1.5)	(1.9)	1.5	1.3	(3.5)
– Forward foreign exchange contracts	(24.1)	(32.6)	(2.0)	–	–	(58.7)
– Electricity derivatives	(217.9)	(58.6)	(103.5)	(16.9)	–	(396.9)
	(250.7)	(98.3)	(119.4)	(57.5)	(119.2)	(645.1)
2010						
Derivative financial instruments						
Net settled						
– Interest rate swap contracts	(2.0)	(1.1)	(2.4)	–	–	(5.5)
– Forward foreign exchange contracts	(0.4)	(0.3)	–	–	–	(0.7)
– Electricity derivatives	(326.9)	(105.0)	(108.6)	(93.7)	–	(634.2)
	(329.3)	(106.4)	(111.0)	(93.7)	–	(640.4)