

**Equity linked derivatives by instrument, counterparty and market<sup>1</sup>**

**Notional amounts outstanding at end June 2012**

In millions of US dollars

<b>Instrument/counterparty</b>	<b>Total</b>	<b>US Equities</b>	<b>Japanese Equities</b>	<b>European Equities</b>	<b>Latin American Equities</b>	<b>Other Asian Equities</b>	<b>Other Equities</b>
<b>Forwards and swaps</b>	<b>1,879,787</b>	<b>630,450</b>	<b>85,453</b>	<b>840,527</b>	<b>30,853</b>	<b>63,600</b>	<b>228,920</b>
with reporting dealers	552,039	177,779	28,844	322,246	1,540	5,025	16,621
with other financial institutions	1,047,212	362,069	39,195	413,255	27,496	47,156	158,040
with non-financial institutions	280,536	90,602	17,414	105,026	1,817	11,419	54,258
<b>Options sold</b>	<b>3,470,375</b>	<b>992,297</b>	<b>451,625</b>	<b>1,428,954</b>	<b>29,332</b>	<b>303,990</b>	<b>264,178</b>
with reporting dealers	1,909,360	563,968	329,617	737,365	4,487	183,532	90,392
with other financial institutions	1,296,183	330,559	106,864	572,446	22,282	101,093	162,940
with non-financial institutions	264,832	97,770	15,144	119,143	2,563	19,364	10,847
<b>Options bought</b>	<b>2,811,732</b>	<b>763,994</b>	<b>429,737</b>	<b>1,137,207</b>	<b>18,010</b>	<b>257,167</b>	<b>205,615</b>
with reporting dealers	1,787,766	402,749	322,322	784,100	685	190,515	87,396
with other financial institutions	844,044	282,369	93,790	288,494	14,606	58,943	105,841
with non-financial institutions	179,922	78,876	13,625	64,614	2,719	7,709	12,379
<b>Total options</b>	<b>4,433,551</b>	<b>1,272,938</b>	<b>555,399</b>	<b>1,805,436</b>	<b>44,758</b>	<b>374,140</b>	<b>380,905</b>
<b>Total contracts</b>	<b>6,313,331</b>	<b>1,903,381</b>	<b>640,846</b>	<b>2,645,955</b>	<b>75,610</b>	<b>437,730</b>	<b>609,822</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.