

Equity linked derivatives by instrument, counterparty and market¹

Notional amounts outstanding at end June 2011

In millions of US dollars

Instrument/counterparty	Total	US Equities	Japanese Equities	European Equities	Latin American Equities	Other Asian Equities	Other Equities
Forwards and swaps	2,028,703	550,915	100,550	1,016,008	42,053	61,761	257,424
with reporting dealers	597,809	151,098	30,451	385,982	2,015	6,586	21,686
with other financial institutions	1,103,335	302,574	48,757	495,237	37,595	43,828	175,344
with non-financial institutions	327,559	97,242	21,343	134,789	2,443	11,347	60,395
Options sold	3,853,268	891,543	499,977	2,000,526	22,980	229,498	208,744
with reporting dealers	2,015,949	333,511	365,483	1,128,297	1,454	106,525	80,679
with other financial institutions	1,555,047	478,810	125,257	717,171	19,708	99,807	114,295
with non-financial institutions	282,272	79,223	9,237	155,059	1,818	23,166	13,770
Options bought	2,844,675	631,272	471,288	1,399,640	12,660	162,040	167,774
with reporting dealers	1,754,782	336,505	354,322	876,065	531	107,892	79,466
with other financial institutions	899,911	230,222	106,271	430,403	9,428	47,916	75,671
with non-financial institutions	189,983	64,545	10,695	93,172	2,701	6,232	12,637
Total options	4,812,584	1,187,813	611,369	2,397,991	34,649	284,333	296,451
Total contracts	6,841,283	1,738,723	711,914	3,413,996	76,701	346,090	553,870

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.