

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

**Notional amounts outstanding at end June 2007**

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>2,599,411</b>	<b>924,125</b>	<b>34,522</b>	<b>1,289,173</b>	<b>146,773</b>	<b>71,597</b>	<b>133,232</b>
with reporting dealers	686,846	150,932	11,500	498,394	1,374	9,218	15,442
with other financial institutions	1,420,987	613,408	11,701	527,642	144,264	21,386	102,585
with non-financial institutions	491,575	159,785	11,321	263,137	1,134	40,995	15,204
<b>Options sold</b>	<b>4,884,949</b>	<b>779,503</b>	<b>565,264</b>	<b>2,991,011</b>	<b>58,551</b>	<b>351,009</b>	<b>139,610</b>
with reporting dealers	2,525,133	314,482	251,159	1,826,536	934	82,296	49,724
with other financial institutions	2,058,181	348,727	296,993	1,029,707	55,402	252,020	75,330
with non-financial institutions	301,636	116,295	17,110	134,767	2,214	16,693	14,557
<b>Options bought</b>	<b>4,178,000</b>	<b>668,726</b>	<b>529,681</b>	<b>2,521,157</b>	<b>23,686</b>	<b>312,142</b>	<b>122,609</b>
with reporting dealers	2,395,147	357,508	255,825	1,659,027	824	61,488	60,473
with other financial institutions	1,576,783	217,364	261,591	786,783	17,519	239,679	53,848
with non-financial institutions	206,072	93,856	12,266	75,347	5,342	10,974	8,288
<b>Total options</b>	<b>6,602,813</b>	<b>1,112,240</b>	<b>841,457</b>	<b>3,769,392</b>	<b>81,360</b>	<b>591,264</b>	<b>207,122</b>
<b>Total contracts</b>	<b>9,202,219</b>	<b>2,036,359</b>	<b>875,974</b>	<b>5,058,560</b>	<b>228,131</b>	<b>662,856</b>	<b>340,354</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, i.e. not adjusted for interdealer double counting.