

Equity linked derivatives by instrument, counterparty and market¹

Gross market values 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	176,405	47,714	7,219	92,355	3,567	5,151	20,399
with reporting dealers	32,140	9,475	2,402	18,560	178	498	1,027
with other financial institutions	101,896	24,630	3,676	53,252	3,147	3,210	13,981
with non-financial institutions	42,370	13,609	1,141	20,545	242	1,443	5,390
Options sold	405,165	108,368	53,046	203,296	2,331	14,878	23,245
with reporting dealers	231,227	57,032	38,376	117,581	277	8,410	9,550
with other financial institutions	114,695	26,988	12,620	57,181	1,544	5,833	10,529
with non-financial institutions	59,243	24,349	2,050	28,534	510	635	3,165
Options bought	357,684	103,336	56,961	163,593	1,365	11,978	20,451
with reporting dealers	208,075	54,107	40,306	96,270	60	8,527	8,805
with other financial institutions	102,547	26,842	12,930	50,667	931	3,020	8,157
with non-financial institutions	47,062	22,387	3,725	16,657	374	431	3,488
Total options	531,622	154,672	71,631	249,308	3,419	18,446	34,146
Total contracts	708,028	202,387	78,850	341,663	6,986	23,597	54,545

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.