

Equity linked derivatives by instrument, counterparty and market¹

Gross market values at end June 2007

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	240,103	75,540	3,821	131,756	8,835	8,197	11,953
with reporting dealers	46,474	9,272	811	33,965	73	1,178	1,173
with other financial institutions	146,073	49,675	2,489	72,768	8,072	4,275	8,794
with non-financial institutions	47,557	16,593	521	25,023	690	2,744	1,987
Options sold	652,099	113,954	48,563	388,460	4,089	73,837	23,194
with reporting dealers	345,021	46,230	34,665	238,266	87	19,521	6,251
with other financial institutions	239,507	38,151	12,233	128,375	3,724	42,643	14,379
with non-financial institutions	67,570	29,572	1,666	21,817	279	11,672	2,563
Options bought	568,478	100,186	44,242	339,440	1,727	64,541	18,339
with reporting dealers	358,991	41,232	34,050	231,676	45	45,061	6,922
with other financial institutions	163,816	30,892	9,100	94,127	1,045	18,831	9,822
with non-financial institutions	45,670	28,060	1,092	13,635	637	648	1,595
Total options	875,556	167,910	58,140	489,634	5,729	118,857	35,282
Total contracts	1,115,654	243,448	61,961	621,386	14,565	127,054	47,237

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, i.e. not adjusted for interdealer double counting.