

Table 22B: Amounts outstanding of OTC equity-linked derivatives**By instrument and market**

In billions of US dollars

| Instrument / market | Notional amounts outstanding | | | | | Gross market values | | | | |
|---------------------------|------------------------------|--------------|--------------|--------------|--------------|---------------------|------------|------------|------------|------------|
| | Jun 2010 | Dec 2010 | Jun 2011 | Dec 2011 | Jun 2012 | Jun 2010 | Dec 2010 | Jun 2011 | Dec 2011 | Jun 2012 |
| Total contracts | 6,260 | 5,635 | 6,841 | 5,982 | 6,313 | 706 | 648 | 708 | 679 | 645 |
| US equities | 1,732 | 1,565 | 1,739 | 1,700 | 1,903 | 195 | 191 | 202 | 220 | 214 |
| European equities | 3,227 | 2,793 | 3,414 | 2,675 | 2,646 | 352 | 311 | 342 | 295 | 276 |
| Japanese equities | 602 | 595 | 712 | 644 | 641 | 91 | 77 | 79 | 73 | 71 |
| Other Asian equities | 258 | 252 | 346 | 387 | 438 | 25 | 24 | 24 | 28 | 24 |
| Latin American equities | 105 | 58 | 77 | 68 | 76 | 6 | 5 | 7 | 8 | 10 |
| Other equities | 336 | 372 | 554 | 509 | 610 | 38 | 39 | 55 | 55 | 49 |
| Forwards and swaps | 1,754 | 1,828 | 2,029 | 1,738 | 1,880 | 189 | 167 | 176 | 156 | 147 |
| US equities | 571 | 544 | 551 | 563 | 630 | 63 | 51 | 48 | 43 | 42 |
| European equities | 899 | 941 | 1,016 | 798 | 841 | 99 | 91 | 92 | 76 | 67 |
| Japanese equities | 84 | 79 | 101 | 78 | 85 | 9 | 7 | 7 | 6 | 8 |
| Other Asian equities | 29 | 52 | 62 | 53 | 64 | 3 | 4 | 5 | 5 | 5 |
| Latin American equities | 17 | 20 | 42 | 31 | 31 | 3 | 2 | 4 | 4 | 4 |
| Other equities | 154 | 192 | 257 | 214 | 229 | 12 | 13 | 20 | 21 | 21 |
| Options | 4,506 | 3,807 | 4,813 | 4,244 | 4,434 | 518 | 480 | 532 | 523 | 497 |
| US equities | 1,161 | 1,022 | 1,188 | 1,137 | 1,273 | 132 | 140 | 155 | 177 | 171 |
| European equities | 2,328 | 1,852 | 2,398 | 1,876 | 1,805 | 253 | 220 | 249 | 219 | 210 |
| Japanese equities | 518 | 516 | 611 | 566 | 555 | 82 | 71 | 72 | 67 | 63 |
| Other Asian equities | 230 | 200 | 284 | 333 | 374 | 22 | 20 | 18 | 22 | 20 |
| Latin American equities | 88 | 37 | 35 | 37 | 45 | 3 | 3 | 3 | 4 | 6 |
| Other equities | 181 | 180 | 296 | 294 | 381 | 26 | 27 | 34 | 34 | 28 |

Table 22C: Amounts outstanding of OTC equity-linked derivatives**By instrument, maturity and counterparty**

In billions of US dollars

| Instrument / maturity | All counterparties | | | | | Reporting Dealers | | | | |
|------------------------------|--------------------|--------------|--------------|--------------|--------------|-------------------|--------------|--------------|--------------|--------------|
| | Jun 2010 | Dec 2010 | Jun 2011 | Dec 2011 | Jun 2012 | Jun 2010 | Dec 2010 | Jun 2011 | Dec 2011 | Jun 2012 |
| Total contracts | 6,260 | 5,635 | 6,841 | 5,982 | 6,313 | 2,183 | 2,020 | 2,483 | 2,257 | 2,401 |
| Maturity of one year or less | 3,036 | 2,650 | 3,171 | 3,051 | 3,291 | 1,033 | 861 | 1,076 | 1,093 | 1,218 |
| Maturity between 1 and 5 yrs | 2,551 | 2,358 | 2,999 | 2,293 | 2,415 | 900 | 912 | 1,189 | 936 | 973 |
| Maturity over 5 years | 673 | 628 | 671 | 639 | 607 | 250 | 247 | 218 | 229 | 210 |
| Forwards and swaps | 1,754 | 1,828 | 2,029 | 1,738 | 1,880 | 479 | 524 | 598 | 500 | 552 |
| Maturity of one year or less | 953 | 1,009 | 1,188 | 1,049 | 1,142 | 266 | 276 | 352 | 303 | 346 |
| Maturity between 1 and 5 yrs | 601 | 628 | 653 | 524 | 589 | 159 | 195 | 197 | 152 | 164 |
| Maturity over 5 years | 200 | 190 | 188 | 166 | 149 | 54 | 52 | 49 | 45 | 42 |
| Options | 4,506 | 3,807 | 4,813 | 4,244 | 4,434 | 1,704 | 1,497 | 1,885 | 1,757 | 1,849 |
| Maturity of one year or less | 2,083 | 1,640 | 1,982 | 2,002 | 2,149 | 767 | 584 | 725 | 791 | 872 |
| Maturity between 1 and 5 yrs | 1,950 | 1,729 | 2,347 | 1,769 | 1,826 | 741 | 717 | 992 | 783 | 809 |
| Maturity over 5 years | 473 | 437 | 484 | 473 | 459 | 196 | 195 | 169 | 183 | 167 |