

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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
Total contracts	4,551	5,793	6,782	7,488	9,202	382	582	671	853	1,116
US Equities	1,010	1,379	1,668	1,597	2,036	100	134	166	200	243
European Equities	2,841	2,819	3,449	4,077	5,059	230	323	383	480	621
Japanese Equities	303	717	844	828	876	21	62	53	59	62
Other Asian Equities	101	473	444	532	663	9	25	28	64	127
Latin American Equities	62	186	110	157	228	4	9	9	9	15
Other Equities	234	220	268	297	340	18	30	31	41	47
Forwards and swaps	1,086	1,177	1,430	1,767	2,599	88	112	147	166	240
US Equities	349	427	467	623	924	26	37	42	53	76
European Equities	558	552	737	881	1,289	49	57	86	91	132
Japanese Equities	21	28	25	28	35	2	2	2	3	4
Other Asian Equities	18	24	36	34	72	1	3	4	5	8
Latin American Equities	36	52	61	99	147	3	5	5	5	9
Other Equities	104	94	104	104	133	7	7	8	8	12
Options	3,464	4,617	5,351	5,720	6,603	294	470	523	686	876
US Equities	661	952	1,201	974	1,112	74	97	124	146	168
European Equities	2,283	2,267	2,711	3,197	3,769	180	266	297	389	490
Japanese Equities	282	689	818	800	841	20	59	51	56	58
Other Asian Equities	84	449	408	498	591	7	22	24	58	119
Latin American Equities	25	135	49	58	81	1	3	4	4	6
Other Equities	130	125	163	193	207	11	23	24	33	35

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 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007	Jun 2005	Dec 2005	Jun 2006	Dec 2006	Jun 2007
Total contracts	4,551	5,793	6,782	7,488	9,202	1,454	1,940	2,593	2,537	3,147
Maturity of one year or less	2,009	2,853	3,071	3,758	4,576	562	764	1,121	1,296	1,485
Maturity between 1 and 5 yrs	2,202	2,573	3,110	2,910	3,513	785	1,078	1,310	1,054	1,365
Maturity over 5 years	340	367	601	820	1,113	106	98	162	187	298
Forwards and swaps	1,086	1,177	1,430	1,767	2,599	232	249	350	441	687
Maturity of one year or less	594	685	816	906	1,383	125	129	181	231	394
Maturity between 1 and 5 yrs	425	359	443	531	711	90	98	133	148	199
Maturity over 5 years	67	132	171	330	505	17	23	36	62	94
Options	3,464	4,617	5,351	5,720	6,603	1,222	1,691	2,243	2,096	2,460
Maturity of one year or less	1,415	2,168	2,255	2,851	3,193	438	635	940	1,065	1,091
Maturity between 1 and 5 yrs	1,777	2,214	2,667	2,379	2,802	696	980	1,177	907	1,166
Maturity over 5 years	273	234	430	490	608	89	75	126	124	204