

**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				
	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011
<b>Total contracts</b>	<b>5,937</b>	<b>6,260</b>	<b>5,635</b>	<b>6,841</b>	<b>5,982</b>	<b>708</b>	<b>706</b>	<b>648</b>	<b>708</b>	<b>679</b>
US equities	1,749	1,732	1,565	1,739	1,700	192	195	191	202	220
European equities	3,167	3,227	2,793	3,414	2,675	373	352	311	342	295
Japanese equities	494	602	595	712	644	80	91	77	79	73
Other Asian equities	180	258	252	346	387	27	25	24	24	28
Latin American equities	38	105	58	77	68	5	6	5	7	8
Other equities	309	336	372	554	509	32	38	39	55	55
<b>Forwards and swaps</b>	<b>1,652</b>	<b>1,754</b>	<b>1,828</b>	<b>2,029</b>	<b>1,738</b>	<b>176</b>	<b>189</b>	<b>167</b>	<b>176</b>	<b>156</b>
US equities	528	571	544	551	563	46	63	51	48	43
European equities	877	899	941	1,016	798	105	99	91	92	76
Japanese equities	63	84	79	101	78	8	9	7	7	6
Other Asian equities	29	29	52	62	53	4	3	4	5	5
Latin American equities	20	17	20	42	31	3	3	2	4	4
Other equities	136	154	192	257	214	11	12	13	20	21
<b>Options</b>	<b>4,285</b>	<b>4,506</b>	<b>3,807</b>	<b>4,813</b>	<b>4,244</b>	<b>532</b>	<b>518</b>	<b>480</b>	<b>532</b>	<b>523</b>
US equities	1,221	1,161	1,022	1,188	1,137	146	132	140	155	177
European equities	2,290	2,328	1,852	2,398	1,876	268	253	220	249	219
Japanese equities	431	518	516	611	566	72	82	71	72	67
Other Asian equities	151	230	200	284	333	23	22	20	18	22
Latin American equities	19	88	37	35	37	2	3	3	3	4
Other equities	173	181	180	296	294	21	26	27	34	34

**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				
	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Dec 2011
<b>Total contracts</b>	<b>5,937</b>	<b>6,260</b>	<b>5,635</b>	<b>6,841</b>	<b>5,982</b>	<b>2,101</b>	<b>2,183</b>	<b>2,020</b>	<b>2,483</b>	<b>2,257</b>
Maturity of one year or less	2,838	3,036	2,650	3,171	3,051	949	1,033	861	1,076	1,093
Maturity between 1 and 5 yrs	2,409	2,551	2,358	2,999	2,293	900	900	912	1,189	936
Maturity over 5 years	691	673	628	671	639	252	250	247	218	229
<b>Forwards and swaps</b>	<b>1,652</b>	<b>1,754</b>	<b>1,828</b>	<b>2,029</b>	<b>1,738</b>	<b>413</b>	<b>479</b>	<b>524</b>	<b>598</b>	<b>500</b>
Maturity of one year or less	856	953	1,009	1,188	1,049	201	266	276	352	303
Maturity between 1 and 5 yrs	604	601	628	653	524	157	159	195	197	152
Maturity over 5 years	192	200	190	188	166	55	54	52	49	45
<b>Options</b>	<b>4,285</b>	<b>4,506</b>	<b>3,807</b>	<b>4,813</b>	<b>4,244</b>	<b>1,688</b>	<b>1,704</b>	<b>1,497</b>	<b>1,885</b>	<b>1,757</b>
Maturity of one year or less	1,982	2,083	1,640	1,982	2,002	748	767	584	725	791
Maturity between 1 and 5 yrs	1,805	1,950	1,729	2,347	1,769	743	741	717	992	783
Maturity over 5 years	499	473	437	484	473	197	196	195	169	183