

**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 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
<b>Total contracts</b>	<b>6,584</b>	<b>5,937</b>	<b>6,260</b>	<b>5,635</b>	<b>6,841</b>	<b>879</b>	<b>708</b>	<b>706</b>	<b>648</b>	<b>708</b>
US equities	1,512	1,749	1,732	1,565	1,739	202	192	195	191	202
European equities	3,883	3,167	3,227	2,793	3,414	478	373	352	311	342
Japanese equities	627	494	602	595	712	93	80	91	77	79
Other Asian equities	173	180	258	252	346	56	27	25	24	24
Latin American equities	125	38	105	58	77	8	5	6	5	7
Other equities	264	309	336	372	554	43	32	38	39	55
<b>Forwards and swaps</b>	<b>1,678</b>	<b>1,652</b>	<b>1,754</b>	<b>1,828</b>	<b>2,029</b>	<b>225</b>	<b>176</b>	<b>189</b>	<b>167</b>	<b>176</b>
US equities	520	528	571	544	551	55	46	63	51	48
European equities	915	877	899	941	1,016	130	105	99	91	92
Japanese equities	69	63	84	79	101	12	8	9	7	7
Other Asian equities	34	29	29	52	62	6	4	3	4	5
Latin American equities	34	20	17	20	42	5	3	3	2	4
Other equities	107	136	154	192	257	18	11	12	13	20
<b>Options</b>	<b>4,906</b>	<b>4,285</b>	<b>4,506</b>	<b>3,807</b>	<b>4,813</b>	<b>654</b>	<b>532</b>	<b>518</b>	<b>480</b>	<b>532</b>
US equities	992	1,221	1,161	1,022	1,188	147	146	132	140	155
European equities	2,968	2,290	2,328	1,852	2,398	348	268	253	220	249
Japanese equities	559	431	518	516	611	81	72	82	71	72
Other Asian equities	139	151	230	200	284	50	23	22	20	18
Latin American equities	90	19	88	37	35	3	2	3	3	3
Other equities	158	173	181	180	296	25	21	26	27	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				
	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011	Jun 2009	Dec 2009	Jun 2010	Dec 2010	Jun 2011
<b>Total contracts</b>	<b>6,584</b>	<b>5,937</b>	<b>6,260</b>	<b>5,635</b>	<b>6,841</b>	<b>2,654</b>	<b>2,101</b>	<b>2,183</b>	<b>2,020</b>	<b>2,483</b>
Maturity of one year or less	2,935	2,838	3,036	2,650	3,171	1,178	949	1,033	861	1,076
Maturity between 1 and 5 yrs	2,873	2,409	2,551	2,358	2,999	1,241	900	900	912	1,189
Maturity over 5 years	777	691	673	628	671	235	252	250	247	218
<b>Forwards and swaps</b>	<b>1,678</b>	<b>1,652</b>	<b>1,754</b>	<b>1,828</b>	<b>2,029</b>	<b>445</b>	<b>413</b>	<b>479</b>	<b>524</b>	<b>598</b>
Maturity of one year or less	841	856	953	1,009	1,188	220	201	266	276	352
Maturity between 1 and 5 yrs	613	604	601	628	653	171	157	159	195	197
Maturity over 5 years	224	192	200	190	188	53	55	54	52	49
<b>Options</b>	<b>4,906</b>	<b>4,285</b>	<b>4,506</b>	<b>3,807</b>	<b>4,813</b>	<b>2,209</b>	<b>1,688</b>	<b>1,704</b>	<b>1,497</b>	<b>1,885</b>
Maturity of one year or less	2,094	1,982	2,083	1,640	1,982	957	748	767	584	725
Maturity between 1 and 5 yrs	2,260	1,805	1,950	1,729	2,347	1,069	743	741	717	992
Maturity over 5 years	552	499	473	437	484	182	197	196	195	169