

**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 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
<b>Total contracts</b>	<b>6,251</b>	<b>6,821</b>	<b>6,560</b>	<b>7,084</b>	<b>7,940</b>	<b>600</b>	<b>692</b>	<b>700</b>	<b>678</b>	<b>612</b>
US equities	1,936	2,082	2,187	2,522	2,904	216	262	301	302	289
European equities	2,829	2,946	2,752	2,900	3,400	237	264	243	229	179
Japanese equities	460	710	565	501	510	59	81	66	56	48
Other Asian equities	322	339	297	341	351	24	23	21	23	20
Latin American equities	132	130	163	178	178	11	10	10	11	11
Other equities	573	615	596	643	597	53	52	60	57	66
<b>Forwards and swaps</b>	<b>2,045</b>	<b>2,321</b>	<b>2,277</b>	<b>2,505</b>	<b>2,495</b>	<b>157</b>	<b>206</b>	<b>202</b>	<b>199</b>	<b>177</b>
US equities	669	722	727	794	881	49	67	79	79	76
European equities	915	1,070	999	1,059	936	68	84	76	72	58
Japanese equities	88	95	78	137	132	8	11	7	7	7
Other Asian equities	75	87	101	111	120	6	7	6	7	10
Latin American equities	73	78	101	105	108	6	7	7	8	8
Other equities	224	268	271	299	318	20	30	28	27	18
<b>Options</b>	<b>4,207</b>	<b>4,501</b>	<b>4,284</b>	<b>4,579</b>	<b>5,445</b>	<b>443</b>	<b>486</b>	<b>498</b>	<b>479</b>	<b>435</b>
US equities	1,267	1,360	1,460	1,728	2,023	168	195	222	223	212
European equities	1,914	1,876	1,753	1,841	2,464	169	180	166	157	121
Japanese equities	372	615	487	364	378	51	70	59	49	41
Other Asian equities	247	252	196	230	231	18	15	15	16	10
Latin American equities	59	51	62	73	69	5	4	3	4	3
Other equities	349	347	325	343	279	33	22	32	31	48

**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 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014	Dec 2012	Jun 2013	Dec 2013	Jun 2014	Dec 2014
<b>Total contracts</b>	<b>6,251</b>	<b>6,821</b>	<b>6,560</b>	<b>7,084</b>	<b>7,940</b>	<b>2,149</b>	<b>2,318</b>	<b>2,097</b>	<b>2,444</b>	<b>2,364</b>
Maturity of one year or less	3,350	3,765	3,688	4,116	5,463	1,081	1,155	1,068	1,340	1,521
Maturity between 1 and 5 yrs	2,329	2,396	2,265	2,366	2,038	872	962	841	918	704
Maturity over 5 years	572	660	607	602	440	195	201	189	186	139
<b>Forwards and swaps</b>	<b>2,045</b>	<b>2,321</b>	<b>2,277</b>	<b>2,505</b>	<b>2,495</b>	<b>597</b>	<b>715</b>	<b>634</b>	<b>676</b>	<b>654</b>
Maturity of one year or less	1,345	1,436	1,384	1,644	1,714	392	431	401	470	492
Maturity between 1 and 5 yrs	564	696	730	709	670	165	238	191	171	134
Maturity over 5 years	136	189	162	152	111	39	47	41	35	27
<b>Options</b>	<b>4,207</b>	<b>4,501</b>	<b>4,284</b>	<b>4,579</b>	<b>5,445</b>	<b>1,552</b>	<b>1,603</b>	<b>1,463</b>	<b>1,767</b>	<b>1,710</b>
Maturity of one year or less	2,005	2,330	2,303	2,472	3,748	690	724	667	870	1,029
Maturity between 1 and 5 yrs	1,766	1,700	1,535	1,657	1,368	707	725	649	746	569
Maturity over 5 years	436	471	446	450	329	156	155	147	151	112