

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 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008
Total contracts	6,782	7,488	8,590	8,469	10,177	671	853	1,116	1,142	1,146
US Equities	1,668	1,597	1,907	1,766	2,064	166	200	243	232	249
European Equities	3,449	4,077	5,059	5,003	6,134	383	480	621	607	594
Japanese Equities	844	828	788	543	628	53	59	62	50	60
Other Asian Equities	444	532	267	553	514	28	64	127	180	171
Latin American Equities	110	157	228	212	282	9	9	15	18	20
Other Equities	268	297	340	391	556	31	41	47	54	51
Forwards and swaps	1,430	1,767	2,470	2,233	2,657	147	166	240	239	283
US Equities	467	623	795	719	764	42	53	76	73	86
European Equities	737	881	1,289	1,104	1,384	86	91	132	120	145
Japanese Equities	25	28	35	43	70	2	3	4	7	9
Other Asian Equities	36	34	72	74	62	4	5	8	13	14
Latin American Equities	61	99	147	126	135	5	5	9	11	12
Other Equities	104	104	133	166	242	8	8	12	15	18
Options	5,351	5,720	6,119	6,236	7,520	523	686	876	903	863
US Equities	1,201	974	1,112	1,047	1,300	124	146	168	159	164
European Equities	2,711	3,197	3,769	3,899	4,750	297	389	490	488	449
Japanese Equities	818	800	753	501	558	51	56	58	43	51
Other Asian Equities	408	498	196	479	452	24	58	119	167	157
Latin American Equities	49	58	81	86	146	4	4	6	7	8
Other Equities	163	193	207	225	314	24	33	35	39	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 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008	Jun 2006	Dec 2006	Jun 2007	Dec 2007	Jun 2008
Total contracts	6,782	7,488	8,590	8,469	10,177	2,593	2,537	3,118	3,011	3,479
Maturity of one year or less	3,071	3,758	4,093	4,672	5,332	1,121	1,296	1,485	1,693	1,893
Maturity between 1 and 5 yrs	3,110	2,910	3,513	2,905	3,793	1,310	1,054	1,365	1,082	1,348
Maturity over 5 years	601	820	984	892	1,052	162	187	268	235	238
Forwards and swaps	1,430	1,767	2,470	2,233	2,657	350	441	658	637	599
Maturity of one year or less	816	906	1,383	1,313	1,401	181	231	394	372	377
Maturity between 1 and 5 yrs	443	531	711	657	931	133	148	199	194	175
Maturity over 5 years	171	330	376	263	324	36	62	65	71	48
Options	5,351	5,720	6,119	6,236	7,520	2,243	2,096	2,460	2,373	2,879
Maturity of one year or less	2,255	2,851	2,710	3,359	3,931	940	1,065	1,091	1,322	1,516
Maturity between 1 and 5 yrs	2,667	2,379	2,802	2,248	2,862	1,177	907	1,166	887	1,173
Maturity over 5 years	430	490	608	629	728	126	124	204	164	190