

OTC, equity-linked derivatives

In billions of US dollars

Table D8

	Total	US equities	European equities	Japanese equities	Other Asian equities	Latin American equities	Other
	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16
Notional amounts outstanding							
Total equity-linked contracts	6,140	2,763	2,030	248	245	220	633
Forwards and swaps	2,526	851	1,001	119	136	133	285
Reporting dealers	535	164	291	24	12	3	41
Other financial institutions	1,699	582	624	68	106	127	192
Central counterparties	15	4	5	0	0	0	5
Non-financial customers	292	106	86	27	18	4	52
Total options	3,613	1,912	1,029	129	108	87	348
Reporting dealers	1,546	741	593	59	29	9	115
Other financial institutions	1,736	1,006	337	63	65	69	196
Central counterparties	43	3	0	0	0	0	39
Non-financial customers	331	165	100	7	14	8	37
Options sold (gross basis)	2,958	1,529	953	104	78	41	254
Reporting dealers	1,643	773	671	58	27	1	114
Other financial institutions	1,134	667	228	42	42	35	119
Central counterparties	26	2	0	...	0	0	24
Non-financial customers	182	89	54	4	9	5	21
Options bought (gross basis)	2,201	1,124	669	85	59	55	209
Reporting dealers	1,450	710	515	61	31	17	116
Other financial institutions	602	339	108	21	24	34	76
Central counterparties	16	1	0	0	0	0	15
Non-financial customers	149	76	46	3	5	3	16
Gross market values							
Total equity-linked contracts	472	197	132	27	18	14	83
Forwards and swaps	158	56	60	9	9	7	17
Reporting dealers	28	8	16	2	1	0	2
Other financial institutions	103	38	34	5	6	7	13
Central counterparties	0	0	0	0	0
Non-financial customers	27	10	11	2	2	0	3
Total options	314	142	72	19	9	7	66
Reporting dealers	117	60	30	12	2	2	12
Other financial institutions	150	59	26	6	5	5	48
Central counterparties	0	0	0	...	0	0	0
Non-financial customers	48	23	16	0	1	1	6
Options sold (gross basis)	230	105	55	18	7	2	43
Reporting dealers	120	60	32	13	2	0	12
Other financial institutions	87	33	18	4	4	1	27
Central counterparties	0	0	0	...	0	0	0
Non-financial customers	23	12	5	0	1	1	4
Options bought (gross basis)	204	96	49	14	4	5	36
Reporting dealers	117	60	30	12	2	2	12
Other financial institutions	62	26	9	2	1	4	22
Central counterparties	0	0	0	...	0	...	0
Non-financial customers	25	11	11	0	1	0	2
Herfindahl indices							
Forwards and swaps	735	1,029	741	1,061	1,343	2,649	
Between reporters	660	937	782	982	2,446	2,231	
With non-reporters	856	1,146	1,012	1,341	1,332	2,755	
Total options	1,096	1,336	1,348	1,083	1,022	2,960	
Between reporters	1,777	2,582	1,889	1,217	1,144	6,923	
With non-reporters	743	856	648	1,311	1,026	3,177	