

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
	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17
Notional amounts outstanding							
Total equity-linked contracts	6,836	2,746	2,610	303	285	198	694
Forwards and swaps	2,849	954	1,173	167	144	140	270
Reporting dealers	629	174	347	67	7	2	32
Other financial institutions	1,921	653	731	81	125	132	200
Central counterparties	22	5	12	0	0	0	5
Non-financial customers	299	127	95	20	12	6	38
Total options	3,987	1,792	1,438	135	141	58	424
Reporting dealers	1,624	438	962	69	43	2	110
Other financial institutions	2,010	1,176	376	58	83	49	268
Central counterparties	48	1	0	0	0	0	46
Non-financial customers	354	178	99	8	15	7	46
Options sold (gross basis)	3,252	1,330	1,341	107	107	34	334
Reporting dealers	1,712	452	1,033	68	41	1	117
Other financial institutions	1,326	772	252	34	56	28	184
Central counterparties	37	0	0	...	0	0	36
Non-financial customers	214	106	56	5	10	5	33
Options bought (gross basis)	2,358	900	1,059	97	77	26	199
Reporting dealers	1,535	424	891	69	46	2	103
Other financial institutions	683	404	124	24	26	21	84
Central counterparties	11	0	0	0	0	0	10
Non-financial customers	140	72	44	3	5	3	13
Gross market values							
Total equity-linked contracts	527	216	150	29	19	11	101
Forwards and swaps	189	63	75	10	10	9	21
Reporting dealers	38	9	21	3	0	0	4
Other financial institutions	120	46	38	6	8	8	14
Central counterparties	0	0	0	0	0
Non-financial customers	32	9	16	2	2	0	3
Total options	338	153	75	19	9	3	80
Reporting dealers	127	65	33	14	3	0	12
Other financial institutions	166	68	27	4	5	2	61
Central counterparties	3	0	0	0	0	0	3
Non-financial customers	45	21	15	1	1	1	7
Options sold (gross basis)	257	118	60	19	7	2	51
Reporting dealers	135	67	35	16	2	0	14
Other financial institutions	99	40	19	3	4	1	32
Central counterparties	2	0	0	...	0	0	2
Non-financial customers	23	12	5	0	1	1	4
Options bought (gross basis)	216	101	50	16	4	1	43
Reporting dealers	127	65	33	14	3	0	12
Other financial institutions	68	28	8	2	1	1	28
Central counterparties	1	0	0	0	0	...	1
Non-financial customers	22	9	10	0	0	0	3
Herfindahl indices							
Forwards and swaps	779	1,022	752	1,944	1,267	2,909	
Between reporters	764	881	816	4,168	1,682	2,433	
With non-reporters	904	1,143	1,031	1,438	1,309	3,028	
Total options	1,053	925	2,354	1,109	1,032	3,681	
Between reporters	1,736	1,080	3,233	1,289	1,549	3,211	
With non-reporters	764	914	618	1,198	959	3,941	