

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 17	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17
Notional amounts outstanding							
Total equity-linked contracts	6,570	2,823	2,227	309	333	244	634
Forwards and swaps	3,210	1,117	1,290	149	174	177	302
Reporting dealers	668	217	365	35	7	4	41
Other financial institutions	2,192	754	818	90	145	167	220
Central counterparties	10	2	8	0	0	0	0
Non-financial customers	349	147	108	24	23	6	41
Total options	3,360	1,706	937	160	158	67	332
Reporting dealers	1,017	418	404	71	31	1	93
Other financial institutions	1,969	1,100	428	80	103	56	202
Central counterparties	2	2	0	...	0	0	0
Non-financial customers	374	188	105	9	24	11	37
Options sold (gross basis)	2,546	1,264	761	121	113	44	244
Reporting dealers	1,053	456	408	68	30	1	90
Other financial institutions	1,266	699	289	48	64	37	131
Central counterparties	2	2	0	...	0	0	0
Non-financial customers	227	109	64	5	19	7	24
Options bought (gross basis)	1,831	860	581	110	77	23	180
Reporting dealers	982	380	400	74	32	1	96
Other financial institutions	702	401	140	33	39	19	71
Central counterparties	1	0	0	...	0	0	0
Non-financial customers	147	79	41	4	6	4	13
Gross market values							
Total equity-linked contracts	575	239	159	33	20	12	112
Forwards and swaps	197	69	80	10	10	9	19
Reporting dealers	33	9	20	2	0	0	2
Other financial institutions	125	48	39	6	9	9	15
Central counterparties	0	0	0	0	0	0	0
Non-financial customers	38	12	21	2	1	0	3
Total options	378	170	79	23	10	3	92
Reporting dealers	130	66	34	15	3	0	12
Other financial institutions	196	78	30	8	6	2	72
Central counterparties	0	0	0	0	0	...	0
Non-financial customers	52	26	15	1	1	1	8
Options sold (gross basis)	275	132	58	20	6	3	55
Reporting dealers	132	71	31	15	2	0	13
Other financial institutions	117	47	22	5	4	2	37
Central counterparties	0	0	0	0	0	...	0
Non-financial customers	26	14	5	0	0	1	5
Options bought (gross basis)	235	109	52	17	5	1	50
Reporting dealers	130	66	34	15	3	0	12
Other financial institutions	79	31	8	2	2	1	35
Central counterparties	0	0	0	0	0	...	0
Non-financial customers	26	12	10	0	0	0	3
Herfindahl indices							
Forwards and swaps	742	984	727	1,030	1,166	2,634	
Between reporters	633	770	761	1,005	2,111	2,656	
With non-reporters	874	1,157	958	1,396	1,180	2,731	
Total options	780	959	854	1,079	1,013	3,361	
Between reporters	780	1,012	1,140	1,215	1,216	1,836	
With non-reporters	828	951	638	1,340	1,037	3,438	