

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 19	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19
Notional amounts outstanding							
Total equity-linked contracts	7,046	3,200	2,220	284	316	314	713
Forwards and swaps	3,142	1,155	1,150	156	169	235	276
Reporting dealers	613	203	323	37	10	8	31
Other financial institutions	2,190	830	723	94	137	215	190
Central counterparties	16	2	12	0	0	0	1
Non-financial customers	339	121	104	24	23	11	55
Total options	3,904	2,045	1,069	128	146	79	437
Reporting dealers	1,155	453	506	57	32	1	106
Other financial institutions	2,231	1,293	469	64	99	65	240
Central counterparties	9	3	4	0	1	1	1
Non-financial customers	519	298	94	7	16	13	91
Options sold (gross basis)	2,910	1,464	892	103	102	50	298
Reporting dealers	1,209	488	540	57	31	1	92
Other financial institutions	1,397	801	297	43	60	42	154
Central counterparties	6	3	2	0	0	0	1
Non-financial customers	303	175	55	3	11	7	52
Options bought (gross basis)	2,150	1,034	684	81	75	30	245
Reporting dealers	1,100	418	473	56	32	1	120
Other financial institutions	834	492	172	21	38	24	86
Central counterparties	3	0	2	...	1	0	0
Non-financial customers	216	124	39	4	5	5	39
Gross market values							
Total equity-linked contracts	579	230	160	32	19	20	119
Forwards and swaps	223	81	83	14	10	17	19
Reporting dealers	30	11	15	1	1	0	3
Other financial institutions	139	53	43	6	9	16	13
Central counterparties	0	0	0	0	0	0	0
Non-financial customers	54	17	25	7	1	0	3
Total options	356	149	77	18	9	3	100
Reporting dealers	97	47	30	10	2	0	8
Other financial institutions	204	72	35	7	7	2	81
Central counterparties	1	1	0	0	0	0	0
Non-financial customers	54	29	12	1	1	1	10
Options sold (gross basis)	238	107	54	16	5	2	54
Reporting dealers	98	48	30	11	1	0	8
Other financial institutions	111	40	21	5	4	1	40
Central counterparties	0	0	0	0	0	0	0
Non-financial customers	29	18	3	0	0	0	6
Options bought (gross basis)	216	90	53	13	5	1	53
Reporting dealers	97	47	30	10	2	0	8
Other financial institutions	93	32	15	2	3	1	40
Central counterparties	1	1	0	0	0	0	0
Non-financial customers	25	11	8	0	0	0	5
Herfindahl indices							
Forwards and swaps	785	1,002	795	1,069	1,170	2,309	
Between reporters	691	878	772	1,249	1,268	5,875	
With non-reporters	926	1,138	1,135	1,447	1,258	2,404	
Total options	750	879	816	1,125	1,289	3,452	
Between reporters	771	1,062	943	1,195	1,264	2,152	
With non-reporters	777	855	770	1,287	1,548	3,529	