

OTC, credit default swaps, by type of position

In billions of US dollars

Table D10.1

	Total	Reporting dealers	Other financial institutions							Non-financial institutions
			Total	CCPs	Banks and securities firms	Insurance and financial guaranty firms	SPVs, SPCs and SPEs	Hedge funds	Other	
			H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	H2 16	
Total CDS contracts										
Notional amounts outstanding	9,857	3,740	5,968	4,334	422	153	96	440	522	149
Bought (gross basis)	6,960	3,765	3,110	2,194	263	85	63	203	302	85
Sold (gross basis)	6,637	3,715	2,858	2,140	159	68	34	237	220	64
Gross market values	292	114	173	110	12	5	5	23	18	5
Positive (gross basis)	203	114	86	55	5	4	3	10	10	2
Negative (gross basis)	202	113	87	55	6	2	3	12	9	3
Net market values	79	25	50	17	5	4	3	10	11	4
Positive (gross basis)	51	25	24	7	2	3	2	4	6	2
Negative (gross basis)	51	24	25	9	3	1	2	6	5	2
Single-name instruments										
Notional amounts outstanding	5,582	2,632	2,893	2,033	246	57	56	244	257	57
Bought (gross basis)	4,163	2,643	1,484	1,011	168	37	45	82	142	37
Sold (gross basis)	4,052	2,622	1,409	1,022	78	20	11	162	115	20
Gross market values	165	74	89	58	7	3	3	11	8	2
Positive (gross basis)	121	74	46	29	3	2	1	6	5	1
Negative (gross basis)	118	74	43	29	4	1	2	5	3	1
Multi-name instruments										
Notional amounts outstanding	4,275	1,107	3,076	2,301	176	96	41	197	265	92
Bought (gross basis)	2,797	1,122	1,627	1,183	95	48	18	122	161	49
Sold (gross basis)	2,585	1,093	1,449	1,118	81	48	23	75	105	43
Gross market values	127	40	84	52	5	2	2	12	10	3
Positive (gross basis)	82	40	40	26	2	2	1	4	5	1
Negative (gross basis)	84	38	43	26	3	1	1	8	5	2
Of which: index products										
Notional amounts outstanding	3,840	923	2,847	2,220	137	76	30	146	237	71
Bought (gross basis)	2,432	909	1,489	1,152	71	33	10	84	140	33
Sold (gross basis)	2,330	936	1,357	1,068	66	43	21	62	98	37