

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 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015
Total CDS contracts										
Notional amounts outstanding	12,294	5,451	6,652	4,185	854	163	170	616	665	190
Bought (gross basis)	9,072	5,466	3,496	2,123	490	104	119	268	393	111
Sold (gross basis)	8,673	5,437	3,156	2,062	364	59	51	348	273	79
Gross market values	421	195	219	117	26	6	8	35	28	7
Positive (gross basis)	311	195	113	58	13	4	5	17	16	4
Negative (gross basis)	301	191	106	59	13	1	3	18	12	3
Net market values	113	38	69	21	7	4	5	16	16	5
Positive (gross basis)	79	38	38	10	3	4	3	7	10	3
Negative (gross basis)	69	35	32	11	4	1	2	9	6	2
Single-name instruments										
Notional amounts outstanding	7,183	3,751	3,324	2,038	529	50	73	319	315	108
Bought (gross basis)	5,526	3,755	1,703	1,018	315	35	51	107	177	67
Sold (gross basis)	5,408	3,747	1,620	1,020	214	15	22	212	138	41
Gross market values	284	141	139	77	17	3	5	20	16	5
Positive (gross basis)	216	141	72	38	9	3	3	10	10	3
Negative (gross basis)	207	139	67	39	9	1	2	11	6	2
Multi-name instruments										
Notional amounts outstanding	5,110	1,700	3,329	2,146	325	113	97	297	351	82
Bought (gross basis)	3,546	1,710	1,793	1,104	175	69	67	161	216	43
Sold (gross basis)	3,264	1,690	1,536	1,042	149	44	30	136	135	39
Gross market values	137	54	80	40	9	2	3	15	12	3
Positive (gross basis)	96	54	41	20	4	2	2	7	6	1
Negative (gross basis)	94	52	40	20	5	1	1	7	6	2
Of which: index products										
Notional amounts outstanding	4,737	1,561	3,107	2,144	265	95	56	246	301	69
Bought (gross basis)	3,214	1,561	1,622	1,103	137	54	30	120	179	31
Sold (gross basis)	3,084	1,561	1,485	1,041	128	41	27	126	122	38