

OTC, credit default swaps, by remaining maturity

Notional amounts outstanding, in billions of US dollars

Table D10.3

	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										
One year or less	2,672	1,345	1,300	918	109	31	23	95	124	28
Bought (gross basis)	2,055	1,352	686	455	70	20	15	53	72	17
Sold (gross basis)	1,962	1,337	614	463	39	11	8	42	52	11
Over one year up to five years	6,454	2,135	4,216	3,156	278	99	56	293	334	103
Bought (gross basis)	4,373	2,144	2,173	1,610	166	49	32	129	187	57
Sold (gross basis)	4,216	2,127	2,043	1,546	112	50	23	164	147	46
Over five years	731	260	452	261	35	23	18	52	64	19
Bought (gross basis)	532	269	252	129	27	16	15	21	44	12
Sold (gross basis)	458	251	201	131	8	7	2	31	20	7
Single-name instruments										
One year or less	1,797	955	832	599	69	9	12	41	101	10
Bought (gross basis)	1,388	955	427	296	45	5	10	13	58	7
Sold (gross basis)	1,364	955	406	303	24	4	2	29	43	3
Over one year up to five years	3,449	1,528	1,884	1,335	152	37	35	187	138	37
Bought (gross basis)	2,513	1,537	954	666	103	23	27	63	71	23
Sold (gross basis)	2,464	1,520	930	670	49	14	8	123	66	14
Over five years	336	149	177	99	24	11	9	16	18	10
Bought (gross basis)	262	152	103	50	20	9	8	6	12	7
Sold (gross basis)	224	147	73	49	5	2	1	10	6	3
Multi-name instruments										
One year or less	875	390	467	319	40	21	11	54	23	18
Bought (gross basis)	666	397	259	160	25	14	5	40	14	10
Sold (gross basis)	598	382	208	159	14	7	6	13	9	8
Over one year up to five years	3,006	607	2,332	1,820	126	62	20	107	197	66
Bought (gross basis)	1,860	607	1,219	944	63	26	5	66	115	34
Sold (gross basis)	1,752	607	1,113	876	63	36	15	41	81	32
Over five years	394	110	276	162	11	12	9	36	46	8
Bought (gross basis)	270	117	148	80	7	7	8	15	31	5
Sold (gross basis)	235	103	128	82	4	5	1	21	14	3