

Credit default swaps, by location of counterparty¹

Notional amounts outstanding June 2012

In millions of US dollars

| Counterparty location | Total | | | With reporting dealers | | | With non-reporters | | |
|---------------------------|------------|------------|------------|------------------------|------------|------------|--------------------|-----------|------------|
| | Bought | Sold | Total | Bought | Sold | Total | Bought | Sold | Total |
| All locations | 21,619,159 | 21,058,566 | 26,930,572 | 15,711,734 | 15,782,597 | 15,747,178 | 5,907,426 | 5,275,971 | 11,183,397 |
| Home country ² | 4,105,460 | 4,014,928 | 5,358,831 | 2,742,270 | 2,780,859 | 2,761,572 | 1,363,188 | 1,234,071 | 2,597,259 |
| Abroad | 17,513,699 | 17,043,638 | 21,571,741 | 12,969,464 | 13,001,738 | 12,985,606 | 4,544,238 | 4,041,900 | 8,586,138 |

¹ Data on total notional amounts outstanding are shown on a net basis, ie transactions between reporting dealers are counted only once. Data on notional amounts outstanding bought and sold are shown on a gross basis. The definitions of notional amounts outstanding are available under section 2 of the statistical notes. The notional amounts outstanding is allocated to one of the locations listed in the table on an ultimate risk basis, ie according to the nationality of the counterparty. ² Home country means country of incorporation of the reporter's head office.