

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	
			H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	
Total CDS contracts										
Notional amounts outstanding	9,644	2,949	6,540	4,907	393	129	90	434	586	155
Bought (gross basis)	6,413	2,952	3,376	2,469	243	71	58	201	334	86
Sold (gross basis)	6,179	2,946	3,164	2,438	150	59	32	233	252	69
Gross market values	298	89	203	142	12	5	4	21	20	5
Positive (gross basis)	192	89	100	70	5	3	2	9	10	3
Negative (gross basis)	194	88	103	72	6	2	2	11	10	3
Net market values	78	22	52	21	5	4	3	9	11	4
Positive (gross basis)	48	22	25	10	2	3	1	4	5	2
Negative (gross basis)	51	21	28	12	3	1	2	5	5	2
Single-name instruments										
Notional amounts outstanding	5,042	2,035	2,951	2,137	236	51	56	222	248	56
Bought (gross basis)	3,579	2,034	1,508	1,063	159	33	46	76	131	37
Sold (gross basis)	3,497	2,035	1,443	1,075	77	17	10	147	117	19
Gross market values	150	56	92	62	7	3	3	9	9	2
Positive (gross basis)	104	56	47	31	3	2	1	5	5	1
Negative (gross basis)	103	57	45	31	4	1	2	4	4	1
Multi-name instruments										
Notional amounts outstanding	4,602	914	3,589	2,769	157	78	34	212	338	99
Bought (gross basis)	2,834	917	1,868	1,406	84	37	12	126	202	49
Sold (gross basis)	2,682	911	1,721	1,363	73	41	22	87	135	50
Gross market values	148	33	111	80	5	2	1	12	12	4
Positive (gross basis)	88	33	53	39	2	1	1	4	5	2
Negative (gross basis)	91	31	58	41	2	1	0	7	6	2
Of which: index products										
Notional amounts outstanding	4,229	776	3,367	2,697	126	66	28	157	294	86
Bought (gross basis)	2,539	764	1,736	1,379	63	29	6	86	173	39
Sold (gross basis)	2,467	789	1,631	1,318	63	37	21	71	121	47