

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 18	H1 18	H1 18	H1 18	H1 18	H1 18	H1 18	
Total CDS contracts										
Notional amounts outstanding	8,346	1,998	6,112	4,519	408	125	56	381	624	236
Bought (gross basis)	5,290	2,002	3,159	2,263	245	67	41	193	351	130
Sold (gross basis)	5,055	1,995	2,953	2,256	163	58	15	188	273	107
Gross market values	232	57	171	118	11	5	3	17	18	5
Positive (gross basis)	143	57	84	58	5	3	1	8	9	2
Negative (gross basis)	147	57	87	59	6	3	1	9	9	3
Net market values	66	15	48	19	5	3	2	10	10	3
Positive (gross basis)	39	15	22	8	2	2	1	4	5	2
Negative (gross basis)	41	14	25	10	3	1	1	6	5	2
Single-name instruments										
Notional amounts outstanding	4,148	1,417	2,680	1,959	226	56	36	168	235	51
Bought (gross basis)	2,813	1,414	1,365	969	155	31	28	59	123	34
Sold (gross basis)	2,751	1,420	1,315	990	71	25	7	110	112	17
Gross market values	118	35	81	55	7	3	2	7	8	2
Positive (gross basis)	76	35	40	27	3	2	1	4	4	1
Negative (gross basis)	79	37	41	28	4	2	1	3	4	1
Multi-name instruments										
Notional amounts outstanding	4,199	582	3,432	2,561	181	69	20	213	388	185
Bought (gross basis)	2,477	588	1,794	1,294	90	36	12	134	228	96
Sold (gross basis)	2,303	576	1,638	1,267	92	33	8	78	161	90
Gross market values	115	22	90	63	4	2	1	10	10	3
Positive (gross basis)	67	22	44	31	2	1	0	4	5	1
Negative (gross basis)	68	20	46	32	2	1	0	6	5	2
Of which: index products										
Notional amounts outstanding	4,004	514	3,313	2,552	147	65	14	168	367	177
Bought (gross basis)	2,288	497	1,702	1,289	71	33	7	93	210	89
Sold (gross basis)	2,230	531	1,611	1,263	76	32	7	76	157	88