

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 17	H2 17	H2 17	H2 17	H2 17	H2 17	H2 17	
Total CDS contracts										
Notional amounts outstanding	9,354	2,321	6,816	5,135	487	124	76	375	618	216
Bought (gross basis)	5,968	2,324	3,522	2,579	289	63	51	180	360	121
Sold (gross basis)	5,707	2,318	3,294	2,556	197	61	25	196	259	95
Gross market values	304	68	227	164	14	6	4	19	21	9
Positive (gross basis)	185	68	112	81	6	3	2	9	11	4
Negative (gross basis)	187	68	115	83	7	3	2	10	11	5
Net market values	85	18	61	23	8	3	2	10	13	7
Positive (gross basis)	50	18	29	11	4	2	1	5	6	3
Negative (gross basis)	51	16	32	13	5	1	1	5	6	4
Single-name instruments										
Notional amounts outstanding	4,570	1,633	2,876	2,029	306	59	47	193	241	62
Bought (gross basis)	3,140	1,634	1,467	1,003	194	33	39	70	130	40
Sold (gross basis)	3,063	1,633	1,408	1,026	112	27	9	123	112	22
Gross market values	130	41	87	56	8	3	2	8	8	2
Positive (gross basis)	86	41	43	28	3	2	1	5	5	1
Negative (gross basis)	86	42	43	28	5	2	1	3	4	1
Multi-name instruments										
Notional amounts outstanding	4,784	688	3,941	3,106	181	65	29	182	377	155
Bought (gross basis)	2,828	691	2,055	1,577	96	30	12	110	230	82
Sold (gross basis)	2,644	686	1,886	1,530	86	34	17	72	147	73
Gross market values	174	27	140	108	6	2	1	10	13	7
Positive (gross basis)	99	27	69	53	3	1	1	4	6	3
Negative (gross basis)	101	25	72	54	3	1	0	6	7	4
Of which: index products										
Notional amounts outstanding	4,441	588	3,710	3,024	146	55	23	130	330	143
Bought (gross basis)	2,565	574	1,917	1,545	75	23	7	70	197	73
Sold (gross basis)	2,465	602	1,793	1,480	72	32	16	60	133	70