

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 19	H1 19	H1 19	H1 19	H1 19	H1 19	H1 19	
Total CDS contracts										
Notional amounts outstanding	7,809	1,571	5,933	4,217	409	111	46	371	778	305
Bought (gross basis)	4,838	1,572	3,097	2,095	238	71	35	206	452	169
Sold (gross basis)	4,542	1,569	2,836	2,122	172	40	11	165	325	137
Gross market values	214	49	156	96	12	6	2	16	24	8
Positive (gross basis)	128	49	76	48	6	3	1	7	11	3
Negative (gross basis)	134	48	81	49	7	3	1	9	12	5
Net market values	60	14	41	8	4	3	2	10	14	5
Positive (gross basis)	34	14	18	3	2	2	1	4	6	2
Negative (gross basis)	38	12	23	5	2	1	1	6	7	3
Single-name instruments										
Notional amounts outstanding	3,579	1,087	2,437	1,786	218	57	28	131	216	55
Bought (gross basis)	2,361	1,099	1,229	873	128	41	21	47	118	34
Sold (gross basis)	2,305	1,075	1,208	913	90	16	7	85	98	21
Gross market values	101	30	68	42	7	4	1	6	8	3
Positive (gross basis)	65	30	33	21	3	2	1	3	4	1
Negative (gross basis)	68	31	35	22	4	2	1	3	4	2
Multi-name instruments										
Notional amounts outstanding	4,229	484	3,495	2,431	191	54	18	240	562	250
Bought (gross basis)	2,476	474	1,868	1,222	109	30	13	160	334	134
Sold (gross basis)	2,237	494	1,627	1,209	82	25	4	80	228	115
Gross market values	112	19	88	54	6	2	1	10	16	5
Positive (gross basis)	63	19	42	27	3	1	0	4	7	2
Negative (gross basis)	66	17	46	27	3	1	0	6	8	3
Of which: index products										
Notional amounts outstanding	3,888	427	3,346	2,415	142	51	12	191	535	114
Bought (gross basis)	2,229	414	1,752	1,211	77	28	9	117	311	64
Sold (gross basis)	2,085	440	1,595	1,204	65	24	4	74	224	51