

OTC, credit default swaps, by remaining maturity

Notional amounts outstanding, in billions of US dollars

Table D10.3

	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										
One year or less	1,882	709	1,144	806	112	17	24	62	123	29
Bought (gross basis)	1,320	712	589	397	66	5	13	33	75	19
Sold (gross basis)	1,270	706	555	409	46	12	12	29	48	10
Over one year up to five years	6,628	1,376	5,084	4,005	292	75	38	265	410	168
Bought (gross basis)	4,071	1,377	2,603	2,017	167	42	26	128	224	91
Sold (gross basis)	3,934	1,375	2,481	1,988	125	33	12	137	186	78
Over five years	763	214	533	320	50	19	14	48	82	16
Bought (gross basis)	523	217	297	162	33	11	13	19	59	9
Sold (gross basis)	454	211	236	158	17	7	2	29	23	6
Single-name instruments										
One year or less	1,275	518	746	527	85	10	14	26	84	11
Bought (gross basis)	904	520	376	258	51	4	9	7	47	8
Sold (gross basis)	889	515	370	269	34	6	5	19	37	3
Over one year up to five years	2,931	980	1,912	1,398	164	29	24	158	138	40
Bought (gross basis)	1,969	981	965	694	101	20	20	60	69	24
Sold (gross basis)	1,942	979	947	705	63	9	3	98	69	16
Over five years	306	121	178	103	32	7	9	8	18	7
Bought (gross basis)	232	122	104	51	24	5	9	3	13	5
Sold (gross basis)	195	120	74	52	8	2	0	6	5	2
Multi-name instruments										
One year or less	607	191	398	279	27	7	10	36	39	18
Bought (gross basis)	417	192	214	139	15	2	4	26	28	11
Sold (gross basis)	382	191	185	140	12	6	6	9	11	7
Over one year up to five years	3,697	396	3,172	2,606	128	45	14	107	272	128
Bought (gross basis)	2,102	397	1,638	1,323	66	21	5	68	155	67
Sold (gross basis)	1,992	396	1,534	1,283	62	24	9	39	117	61
Over five years	457	93	356	217	18	11	5	40	64	8
Bought (gross basis)	292	94	193	112	9	6	4	16	46	4
Sold (gross basis)	258	91	163	105	9	5	1	23	18	4