

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	
			H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	H1 17	
Total CDS contracts										
One year or less	2,513	1,094	1,397	990	99	26	32	96	154	22
Bought (gross basis)	1,828	1,095	721	491	64	11	18	50	86	12
Sold (gross basis)	1,779	1,094	675	499	34	15	14	46	68	10
Over one year up to five years	6,404	1,630	4,656	3,624	252	82	42	290	366	118
Bought (gross basis)	4,079	1,630	2,384	1,830	149	46	27	131	202	64
Sold (gross basis)	3,955	1,630	2,272	1,794	103	37	16	159	164	54
Over five years	727	224	487	293	43	21	16	48	66	15
Bought (gross basis)	507	227	270	148	30	14	14	20	45	10
Sold (gross basis)	445	222	217	145	13	7	2	29	21	5
Single-name instruments										
One year or less	1,617	747	860	624	74	11	18	32	100	9
Bought (gross basis)	1,197	747	444	311	49	5	15	8	55	6
Sold (gross basis)	1,167	748	416	313	25	6	3	24	45	3
Over one year up to five years	3,109	1,156	1,915	1,412	133	31	28	179	131	39
Bought (gross basis)	2,142	1,155	963	701	89	22	22	63	65	25
Sold (gross basis)	2,122	1,156	952	711	44	9	7	115	66	14
Over five years	316	132	177	101	28	8	10	12	17	8
Bought (gross basis)	240	133	102	50	21	6	9	4	12	6
Sold (gross basis)	208	130	75	51	8	2	1	7	6	2
Multi-name instruments										
One year or less	896	347	537	366	24	15	14	64	54	13
Bought (gross basis)	631	348	277	180	15	6	3	43	31	6
Sold (gross basis)	612	345	259	186	9	9	11	22	23	7
Over one year up to five years	3,295	474	2,742	2,212	118	51	14	111	235	79
Bought (gross basis)	1,937	475	1,422	1,129	59	23	5	68	138	40
Sold (gross basis)	1,833	474	1,320	1,084	59	28	9	43	98	40
Over five years	411	93	310	191	15	12	6	37	48	7
Bought (gross basis)	266	94	168	98	9	7	5	15	33	4
Sold (gross basis)	237	92	142	93	6	5	1	22	15	3