

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 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015	H2 2015
Total CDS contracts										
One year or less	2,689	1,542	1,112	676	200	17	38	90	91	35
Bought (gross basis)	2,156	1,549	583	338	108	10	33	42	53	24
Sold (gross basis)	2,075	1,535	529	339	92	6	6	48	38	11
Over one year up to five years	8,778	3,613	5,030	3,259	587	119	114	464	487	134
Bought (gross basis)	6,295	3,613	2,610	1,658	338	71	71	193	279	72
Sold (gross basis)	6,096	3,614	2,420	1,600	249	48	43	271	208	62
Over five years	827	296	510	249	66	27	18	62	87	21
Bought (gross basis)	621	303	304	127	44	23	15	33	61	14
Sold (gross basis)	502	288	207	123	22	5	3	29	26	7
Single-name instruments										
One year or less	1,803	1,042	731	472	141	8	9	46	55	30
Bought (gross basis)	1,437	1,046	370	236	78	4	7	14	32	21
Sold (gross basis)	1,407	1,038	360	236	63	4	2	32	23	9
Over one year up to five years	4,972	2,533	2,373	1,465	346	30	54	254	223	67
Bought (gross basis)	3,768	2,531	1,199	732	209	20	36	83	119	38
Sold (gross basis)	3,737	2,534	1,174	733	137	9	18	171	104	29
Over five years	408	177	221	101	42	12	10	19	36	10
Bought (gross basis)	320	178	134	50	29	10	9	10	26	8
Sold (gross basis)	264	176	87	51	14	2	1	9	10	2
Multi-name instruments										
One year or less	886	500	381	204	60	9	29	44	36	5
Bought (gross basis)	719	504	212	102	30	6	26	28	20	3
Sold (gross basis)	668	497	169	103	29	2	4	15	15	2
Over one year up to five years	3,805	1,081	2,658	1,794	241	89	60	210	264	67
Bought (gross basis)	2,527	1,081	1,411	926	129	51	35	110	160	34
Sold (gross basis)	2,359	1,080	1,246	867	112	38	25	100	104	32
Over five years	419	119	290	148	24	15	8	43	51	10
Bought (gross basis)	301	125	170	76	16	12	6	23	36	6
Sold (gross basis)	237	113	120	72	8	3	1	20	16	5