Table 1A: Foreign Exchange and Gold Contracts (Notional Amounts Outstanding)

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the t	followi	ng cu	rrencie	es (rep	oort bo	oth sid	es):			Total FX
	Total FX contracts				(B)				Addi	tional	currer	ncies i	•	C) ch the	report	er has	a ma	nterial	contracts including gold
		LICE	EUR	JPY	ODD	OLIE	040	OEK			amo	ount of	contr	acts o	utstan	ding		1	
OTC Contracts		080	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	WXP	NZD	SGD	THB			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

Table 1B: Foreign Exchange and Gold Contracts (Gross Positive Market Values)

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the t	followi	ing cu	rrencie	es (rep	ort bo	oth sid	es):			TatalEV
	Total FX contracts				(B)								•	C)					Total FX contracts including gold
		1100	EUD	IDV	000	OUE	040	OFIK	Addi	tional	amo	ount of	n whice contr MXP				s a ma	iterial	golu
OTC Contracts		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	IHB			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

Table 1C: Foreign Exchange and Gold Contracts (Gross Negative Market Values)

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the	followi	ing cu	rrencie	es (rep	ort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								((C)					contracts
	Contracts								Addi	tional					report utstar	er has	a ma	iterial	gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers				ı	ı	ı	ı	ı	ı	ı	ı				ı	ı			
4. Sold Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			

Table 2A: Single-Currency Interest Rate Contracts (Notional Amounts Outstanding)

	(A)			o	f whic	h, con	tracts	involv	ing int	erest ı	rates o	of the	follow	ing cu	rrenci	es:		
	interest rate contracts				(B)						amo	unt o	n whic	acts o	utstar		a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 2B: Single-Currency Interest Rate Contracts (Gross positive market values)

	(A)																	
				O	f whicl	n, con	tracts	involv	ing int	erest i	rates o	of the	follow	ing cu	rrenci	es:		
	Total																	
	interest rate				(B)								((C)				
	contracts								Addi	tional					report utstar	er has	a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 2C: Single-Currency Interest Rate Contracts (Gross negative market value)

	(A)			0	f whic	h, con	tracts	involv	ing int	erest	rates o	of the	follow	ing cu	rrenci	es:		
	interest				(B)								((C)				
	contracts										amo	ount of	f contr	acts c	report utstan	ding	a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers		_	1					1	1							1		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 3A: Equity and Commodity-Linked Contracts (Notional Amounts Outstanding)

	Total equity- linked contracts	of which	ı, contracts	s involving equi groups	(B) ity markets in of countries:		countries or	Precious Metals (other than gold)	Other Commod- ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

Table 3B: Equity and Commodity-Linked Contracts (Gross positive market values)

	Total equity- linked contracts	of which	ı, contracts	s involving equi groups	(B) ity markets in of countries:		countries or	Precious Metals (other than gold)	Other Commod- ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

Table 3C: Equity and Commodity-Linked Contracts (Gross negative market values)

	Total equity- linked contracts	of which	, contracts	s involving equi groups	(B) ity markets in of countries:	the following	countries or	Precious Metals (other than gold)	Other Commod- ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

TABLE 4A: Credit Default Swaps by Remaining Maturity (Notional Amounts Outstanding)

(N	otional Amounts	Outstanding)		
	(A)		(B)	
		of which, contr	acts with remaini	ng maturity of:
In a travers and a	Total Bought i Sold	One year or less Bought Sold	Over one year, up to five years Bought Sold	Over five years Bought Sold
Instruments	Bought Cold	Bought I Colu	Bought Cold	Bought 1 Cold
All Contracts	į	į	į	; ;
with reporting dealers	į	į	į	į
with central counterparties ¹	į	į	į	i
with non-reporting financial, of which:	i	i	į	i
banks and securities firms	į	į	į	
insurance firms	į	i	į	į
special purpose entities (SPEs)	į	i	į	į
hedge funds	į	i	į	į
other	į	i	į	į
with non-financial		:	į į	į
Single-name instruments	; ! !	i	į	; ! !
with reporting dealers	I I	1 1	 	1 1
with central counterparties ¹	I I	1 1	 	1 1
with non-reporting financial, of which:	I I	I I	;	! !
banks and securities firms	1	1		! !
insurance firms	1	1		!
special purpose entities (SPEs)	I I	I I	-	I I
hedge funds	I I] 		I I
other	I I] 	!	I I
with non-financial	 	1 !	!	! !
Multi-name instruments	į		-	:
with reporting dealers	i	į	į	
with central counterparties ¹	i	į	į	
with non-reporting financial, of which:	į	į	į	
banks and securities firms				
insurance firms				
special purpose entities (SPEs)				
hedge funds	; !	i i		
other	; ;	į	<u> </u>	; ;
with non-financial	i i	į		!

¹ A list of central counterparties is provided in Annex IV.

TABLE 4B: Single-Name Credit Default Swaps by Rating Category (Notional Amounts Outstanding)

	(A)	of whic	h, contr	(B acts invo with a ra	lving ret	ference e	ntities
			Invest	ment	Belo invest			
	Tot		gra		gra		Not ra	_
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
Single-name instruments]		1		<i>i</i>
with reporting dealers]			l I		 		i
with central counterparties ¹	i i		1	[[[[i I
with nonreporting financial, of which:]]	l I		l I		1 I
banks and securities firms	<u> </u>			! !		 		í I
insurance firms				Ī Ī		Ī Ī		!
special purpose entities (SPEs)	ļ			l I		l I		!
hedge funds				l I		l I		!
other				l I		l I		!
with nonfinancial	ļ			<u>l</u>] 		1 1

¹ A list of central counterparties is provided in Annex IV.

TABLE 4C: Single-Name Credit Default Swaps by Sector of Reference Entity (Notional Amounts Outstanding)

(Hotional)	Amounts Outstan	iaiiig <i>j</i>	
	(A)	(1	В)
		1	racts involving tities that are:
	Total	Sovereigns	Not Sovereigns
Instruments	Bought Sold	Bought Sold	Bought Sold
Single-name instruments		i i	i
with reporting dealers	l :	l į	į
with central counterparties ¹			
with nonreporting financial, of which:			
banks and securities firms	;	;	;
insurance firms	;		
special purpose entities (SPEs)	;	;	
hedge funds			
other			
with nonfinancial		!	

¹ A list of central counterparties is provided in Annex IV.

TABLE 4D: Multi-Name Credit Default Swaps, of which Index Products (Notional Amounts Outstanding)

	(A) Total		(B) of which, contracts that are index products:			
Instruments	Bought	Sold	Bought	Sold		
Multi-name instruments	!			I I		
with reporting dealers	İ			:		
with central counterparties ¹	į			i i		
with nonreporting financial, of which:	į			Ì		
banks and securities firms	İ			Ì		
insurance firms	İ			Ì		
special purpose entities (SPEs)	l į			į		
hedge funds	li			į		
other	l			i		
with nonfinancial	į			i i		

TABLE 4E: Credit Default Swaps (Gross Positive and Gross Negative Fair Values)

(Gross Positive and Gross	iveyative Fall Va	iues)
		 -
Instruments		Gross Negative
Instruments	Fair Values	Fair Values
All Contracts		<u> </u>
with reporting dealers		! !
with central counterparties ¹		l I
with nonreporting financial, of which:		[
banks and securities firms		l I
insurance firms		l I
special purpose entities (SPEs)		
hedge funds		
other		
with nonfinancial		Ī
Single-name instruments		-
with reporting dealers		
with central counterparties ¹		 -
with nonreporting financial, of which:		 -
banks and securities firms		,
insurance firms		!
special purpose entities (SPEs)		! !
hedge funds		! !
other		<u> </u>
with nonfinancial		! !
Multi-name instruments		! !
with reporting dealers		
with central counterparties ¹		l
with nonreporting financial, of which:		l I
banks and securities firms		l I
insurance firms		l I
special purpose entities (SPEs)		l I
hedge funds		l I
other		
with nonfinancial		l I

¹ A list of central counterparties is provided in Annex IV.

Table 5: Notional Amounts of OTC Derivatives Contracts by Remaining Maturity

	For	wards and swa	ips		Bought Options	•		Sold Options			Total	
	One year	Over one year	Over five	_	Over one year			Over one year			Over one	Over five
	or less	through five	years	or less	through five	years	or less	through five	years	or less	year through	years
		years			years			years			five years	
1. Foreign Exchange Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
2. Interest Rate Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
3. Equity Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												

Table 6: Credit Exposures and Liabilities Arising From OTC Derivatives Contracts

	Credit Exposures	Liabilities
Gross positive/negative market value		
of which with reporting dealers		
Market value after netting agreements		
of which with reporting dealers		