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

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the	followi	ng cu	rrencie	es (rep	oort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								((C)					contracts
	Contracts										amo	ount of	contr	acts o	report utstan	ding	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 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	followi	ng cui	rrencie	es (rep	ort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								•	C)					contracts including gold
		HOD	EUD.	IDV	ODD	OUE	040	OFIC			amo	ount of	n whice	acts o	utstar	ding	s a ma	iterial	gold
OTC Contracts		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	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		L																	
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	ng cui	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				
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	involvi	ing into	erest r	rates o	of the	follow	ing cu	rrenci	es:		
	interest rate contracts				(B)						amo	unt of	n whic	acts o	utstan		a ma	terial
OTC Contracts	1	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB		
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)																	-
	Total			O	f whicl	n, con	tracts	involv	ing int	erest	rates (of the	follow	ing cu	rrenci	es:		
	Total				(B)								(C)				
	rate contracts										amo	ount of	f contr	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																		<u> </u>
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		<u> </u>
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		<u> </u>
with reporting dealers																		<u> </u>
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)			O	f whicl	h, con	tracts	involvi	ing int	erest r	rates o	of the	follow	ing cu	rrenci	es:		
	interest rate				(B)								((2)				
	contracts										amo	unt of	n whic	acts o	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																		
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	, contracts	s involving equi groups	(B) ty 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 3B: Equity and Commodity-Linked Contracts (Gross positive market values)

	Total equity- linked contracts	of which	, contracts	s involving equi groups	(B) ty 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) ty 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									

Phase 1, effective as of end-December 2004

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

	•	-	-	•		٠,		
	(A	N)		of which, co		B) n remaining	maturity of:	
	То			ar or less	Over o	ne year ïve years	Over five	e years
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts								
with reporting dealers								
with other financial institutions								
with non-financial								
Single-name instruments								
with reporting dealers								
with other financial institutions								
with non-financial								
Multi-name instruments								
with reporting dealers								
with other financial institutions								·
with non-financial								

Phase 1, effective as of end-December 2004

Table 4B: Credit Default Swaps (Gross Positive and Gross Negative Market Values)

Instruments	Gross Positive Market Values	Gross Negative Market Values
All Contracts		
with reporting dealers		
with other financial institutions		
with non-financial		
Single-name instruments		
with reporting dealers		
with other financial institutions		
with non-financial		
Multi-name instruments		
with reporting dealers		
with other financial institutions		
with non-financial		

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

	For	wards and swa	ıps	ı	Bought Options	3		Sold Options			Total	
	One year	Over one year	Over five	-	Over one year		One year	Over one year			Over one	Over five
	or less	through five years	years	or less	through five years	years	or less	through five years	years	or less	year through five years	years
		years			years			years			iive 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		