

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

| | (A) Total interest rate contracts | of which, contracts involving interest rates of the following currencies: | | | | | | | | | | | | | | | | | | | | | | |
|--|--------------------------------------|---|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|---|-----|-----|-----|-----|-----|-----|-----|-----|--|--|
| | | (B) | | | | | | | | | | | | (C) Additional currencies in which the reporter has a material amount of contracts outstanding | | | | | | | | | | |
| | | USD | DEM | JPY | GBP | FRF | CHF | CAD | ITL | SEK | NLG | BEF | ESP | DKK | AUD | HKD | FIM | IDR | MXP | NZD | SGD | THB | | |
| OTC Contracts | | | | | | | | | | | | | | | | | | | | | | | | |
| 1. Forward Rate Agreements | | | | | | | | | | | | | | | | | | | | | | | | |
| with reporting dealers | | | | | | | | | | | | | | | | | | | | | | | | |
| other fin. insts. | | | | | | | | | | | | | | | | | | | | | | | | |
| non-financial customers | | | | | | | | | | | | | | | | | | | | | | | | |
| 2. Single-Currency Interest Rate Swaps | | | | | | | | | | | | | | | | | | | | | | | | |
| with reporting dealers | | | | | | | | | | | | | | | | | | | | | | | | |
| other fin. insts. | | | | | | | | | | | | | | | | | | | | | | | | |
| non-financial customers | | | | | | | | | | | | | | | | | | | | | | | | |
| 3. Bought Options | | | | | | | | | | | | | | | | | | | | | | | | |
| with reporting dealers | | | | | | | | | | | | | | | | | | | | | | | | |
| other fin. insts. | | | | | | | | | | | | | | | | | | | | | | | | |
| non-financial customers | | | | | | | | | | | | | | | | | | | | | | | | |
| 4. Sold Options | | | | | | | | | | | | | | | | | | | | | | | | |
| with reporting dealers | | | | | | | | | | | | | | | | | | | | | | | | |
| other fin. insts. | | | | | | | | | | | | | | | | | | | | | | | | |
| non-financial customers | | | | | | | | | | | | | | | | | | | | | | | | |
| with reporting dealers | | | | | | | | | | | | | | | | | | | | | | | | |
| non-financial customers | | | | | | | | | | | | | | | | | | | | | | | | |

Table 5: 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 | | |