

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		