Board of Governors of the Federal Reserve System

Semiannual Report of Derivatives Activity—FR 2436

Report at the close of business as of the last calendar day of June 30 and December 31.

This report is authorized by law (12 U.S.C. §§ 225a and 263). Your voluntary cooperation in submitting this report is needed to make the results comprehensive, accurate, and timely. The Federal Reserve System regards the individual institution information provided by each respondent as confidential (5 U.S.C. §552(b)(4)). If it should be determined that any information collected on this form must be released, other than in the aggregate in ways that will not reveal the amounts reported by any one institution, respondents will be notified.

Table 1A—Foreign Exchange and Gold Contracts

Notional Amounts Outstanding

	Country Code Name	(A) Total FX contracts	Contracts involving the following currencies (report both sides): (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								(D) Total FX contracts including gold	
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB		
U.S. Dollar Amounts in Millions	T339	T147	T148	T149	T150	T151	T152	T153	T154	T155	T156	T157	T158	T159	T160	T161	T162	T333	
OTC Contracts		H138	H497	H583	H669	H755	H841	H927	P019	S696	S782	S868	S954	U041	U127	U213	U299	T336	
1. Forwards and FX Swaps		H139	H498	H584	H670	H756	H842	H928	P020	S697	S783	S869	S955	U042	U128	U214	U300	W967	1.
a. With reporting dealers		H413	H499	H585	H671	H757	H843	H929	P021	S698	S784	S870	S956	U043	U129	U215	U301		1.a.
b. With central counterparties		FE59	FE60	FE61	FE62	FE63	FE64	FE65	FE66	FE67	FE68	FE69	FE70	FE71	FE72	FE73	FE74		1.b.
c. With other financial institutions		H414	H500	H586	H672	H758	H844	H930	P022	S699	S785	S871	S957	U044	U130	U216	U302		1.c.
d. With nonfinancial customers		H415	H501	H587	H673	H759	H845	H931	P023	S700	S786	S872	S958	U045	U131	U217	U303		1.d.
2. Currency Swaps		H416	H502	H588	H674	H760	H846	H932	P024	S701	S787	S873	S959	U046	U132	U218	U304	W968	2.
a. With reporting dealers		H417	H503	H589	H675	H761	H847	H933	P025	S702	S788	S874	S960	U047	U133	U219	U305		2.a.
b. With central counterparties		FE90	FE91	FE92	FE93	FE94	FE95	FE96	FE97	FE98	FE99	FF00	FF01	FF02	FF03	FF04	FF05		2.b.
c. With other financial institutions		H418	H504	H590	H676	H762	H848	H934	P026	S703	S789	S875	S961	U048	U134	U220	U306		2.c.
d. With nonfinancial customers		H419	H505	H591	H677	H763	H849	H935	P027	S704	S790	S876	S962	U049	U135	U221	U307		2.d.
3. Bought Options		H420	H506	H592	H678	H764	H850	H936	P028	S705	S791	S877	S963	U050	U136	U222	U308	W969	3.
a. With reporting dealers		H421	H507	H593	H679	H765	H851	H937	P029	S706	S792	S878	S964	U051	U137	U223	U309		3.a.
b. With central counterparties		FF21	FF22	FF23	FF24	FF25	FF26	FF27	FF28	FF29	FF30	FF31	FF32	FF33	FF34	FF35	FF36		3.b.
c. With other financial institutions		H422	H508	H594	H680	H766	H852	H938	P030	S707	S793	S879	S965	U052	U138	U224	U310		3.c.
d. With nonfinancial customers		H423	H509	H595	H681	H767	H853	H939	P031	S708	S794	S880	S966	U053	U139	U225	U311		3.d.

Public reporting burden for this information collection is estimated to be 243.63 hours per response, including time to gather and maintain data in the proper form, to review instructions and to complete the information collection. Send comments regarding this burden estimate to: Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551; and to the Office of Management and Budget, Paperwork Reduction Project, (7100-0286), Washington, DC 20503.

Table 1A—Foreign Exchange and Gold Contracts—Continued

Notional Amounts Outstanding

	Country Code Name	(A) Total FX contracts	Contracts involving the following currencies (report both sides):																
			(B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								(D) Total FX contracts including gold	
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB		
U.S. Dollar Amounts in Millions	T339	T147	T148	T149	T150	T151	T152	T153	T154	T155	T156	T157	T158	T159	T160	T161	T162	T333	
4. Sold Options		H424	H510	H596	H682	H768	H854	H940	P032	S709	S795	S881	S967	U054	U140	U226	U312	W970	4.
a. With reporting dealers		H425	H511	H597	H683	H769	H855	H941	P033	S710	S796	S882	S968	U055	U141	U227	U313		4.a.
b. With central counterparties		FF52	FF53	FF54	FF55	FF56	FF57	FF58	FF59	FF60	FF61	FF62	FF63	FF64	FF65	FF66	FF67		4.b.
c. With other financial institutions		H426	H512	H598	H684	H770	H856	H942	P034	S711	S797	S883	S969	U056	U142	U228	U314		4.c.
d. With nonfinancial customers		H427	H513	H599	H685	H771	H857	H943	P035	S712	S798	S884	S970	U057	U143	U229	U315		4.d.

Table 1B—Foreign Exchange and Gold Contracts

Gross Positive Fair Values

	Country Code Name	(A) Total FX contracts	Contracts involving the following currencies (report both sides):																
			(B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								(D) Total FX contracts including gold	
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB		
U.S. Dollar Amounts in Millions	T340	T178	T179	T180	T181	T182	T183	T184	T185	T186	T187	T188	T189	T190	T191	T192	T193	T334	
OTC Contracts		H428	H514	H600	H686	H772	H858	H944	P036	S713	S799	S885	S971	U058	U144	U230	U316	T337	
1. Forwards and FX Swaps		H429	H515	H601	H687	H773	H859	H945	P037	S714	S800	S886	S972	U059	U145	U231	U317		1.
a. With reporting dealers		H430	H516	H602	H688	H774	H860	H946	P038	S715	S801	S887	S973	U060	U146	U232	U318		1.a.
b. With central counterparties		FF83	FF84	FF85	FF86	FF87	FF88	FF89	FF90	FF91	FF92	FF93	FF94	FF95	FF96	FF97	FF98		1.b.
c. With other financial institutions		H431	H517	H603	H689	H775	H861	H947	P039	S716	S802	S888	S974	U061	U147	U233	U319		1.c.
d. With nonfinancial customers		H432	H518	H604	H690	H776	H862	H948	P040	S717	S803	S889	S975	U062	U148	U234	U320		1.d.
2. Currency Swaps		H433	H519	H605	H691	H777	H863	H949	P041	S718	S804	S890	S976	U063	U149	U235	U321		2.
a. With reporting dealers		H434	H520	H606	H692	H778	H864	H950	P042	S719	S805	S891	S977	U064	U150	U236	U322		2.a.
b. With central counterparties		FG14	FG15	FG16	FG17	FG18	FG19	FG20	FG21	FG22	FG23	FG24	FG25	FG26	FG27	FG28	FG29		2.b.
c. With other financial institutions		H435	H521	H607	H693	H779	H865	H951	P043	S720	S806	S892	S978	U065	U151	U237	U323		2.c.
d. With nonfinancial customers		H436	H522	H608	H694	H780	H866	H952	P044	S721	S807	S893	S979	U066	U152	U238	U324		2.d.
3. Bought Options		H437	H523	H609	H695	H781	H867	H953	P045	S722	S808	S894	S980	U067	U153	U239	U325		3.
a. With reporting dealers		H438	H524	H610	H696	H782	H868	H954	P046	S723	S809	S895	S981	U068	U154	U240	U326		3.a.
b. With central counterparties		FG45	FG46	FG47	FG48	FG49	FG50	FG51	FG52	FG53	FG54	FG55	FG56	FG57	FG58	FG59	FG60		3.b.
c. With other financial institutions		H439	H525	H611	H697	H783	H869	H955	P047	S724	S810	S896	S982	U069	U155	U241	U327		3.c.
d. With nonfinancial customers		H440	H526	H612	H698	H784	H870	H956	P048	S725	S811	S897	S983	U070	U156	U242	U328		3.d.

Table 1B—Foreign Exchange and Gold Contracts—Continued

Gross Positive Fair Values

Contracts involving the following currencies (report both sides): (B) USD–SEK; (C) Additional currencies in which the reporter has a material amount of contracts outstanding: DKK–THB

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total FX contracts	(B) USD	EUR	JPY	GBP	CHF	CAD	SEK	(C) DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	(D) Total FX contracts including gold	
	DERV																		
	T340	T178	T179	T180	T181	T182	T183	T184	T185	T186	T187	T188	T189	T190	T191	T192	T193	T334	
4. Sold Options																			4.
a. With reporting dealers																			4.a.
b. With central counterparties																			4.b.
c. With other financial institutions																			4.c.
d. With nonfinancial customers																			4.d.

Table 1C—Foreign Exchange and Gold Contracts

Gross Negative Fair Values

Contracts involving the following currencies (report both sides): (B) USD–SEK; (C) Additional currencies in which the reporter has a material amount of contracts outstanding: DKK–THB

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total FX contracts	(B) USD	EUR	JPY	GBP	CHF	CAD	SEK	(C) DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	(D) Total FX contracts including gold	
	DERV																		
	T341	T209	T210	T211	T212	T213	T214	T215	T216	T217	T218	T219	T220	T221	T222	T223	T224	T335	
OTC Contracts		H441	H527	H613	H699	H785	H871	H957	P049	S726	S812	S898	S984	U071	U157	U243	U329	T338	
1. Forwards and FX Swaps		H442	H528	H614	H700	H786	H872	H958	P050	S727	S813	S899	S985	U072	U158	U244	U330		1.
a. With reporting dealers		H443	H529	H615	H701	H787	H873	H959	P051	S728	S814	S900	S986	U073	U159	U245	U331		1.a.
b. With central counterparties		FG76	FG77	FG78	FG79	FG80	FG81	FG82	FG83	FG84	FG85	FG86	FG87	FG88	FG89	FG90	FG91		1.b.
c. With other financial institutions		H444	H530	H616	H702	H788	H874	H960	P052	S729	S815	S901	S987	U074	U160	U246	U332		1.c.
d. With nonfinancial customers		H445	H531	H617	H703	H789	H875	H961	P053	S730	S816	S902	S988	U075	U161	U247	U333		1.d.
2. Currency Swaps		H446	H532	H618	H704	H790	H876	H962	P054	S731	S817	S903	S989	U076	U162	U248	U334		2.
a. With reporting dealers		H447	H533	H619	H705	H791	H877	H963	P055	S732	S818	S904	S990	U077	U163	U249	U335		2.a.
b. With central counterparties		FH07	FH08	FH09	FH10	FH11	FH12	FH13	FH14	FH15	FH16	FH17	FH18	FH19	FH20	FH21	FH22		2.b.
c. With other financial institutions		H448	H534	H620	H706	H792	H878	H964	P056	S733	S819	S905	S991	U078	U164	U250	U336		2.c.
d. With nonfinancial customers		H449	H535	H621	H707	H793	H879	H965	P057	S734	S820	S906	S992	U079	U165	U251	U337		2.d.
3. Bought Options																			3.
a. With reporting dealers																			3.a.
b. With central counterparties																			3.b.
c. With other financial institutions																			3.c.
d. With nonfinancial customers																			3.d.

Table 1C—Foreign Exchange and Gold Contracts—Continued

Gross Negative Fair Values

	Country Code Name	(A) Total FX contracts	Contracts involving the following currencies (report both sides): (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								(D) Total FX contracts including gold	
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB		
U.S. Dollar Amounts in Millions	T341	T209	T210	T211	T212	T213	T214	T215	T216	T217	T218	T219	T220	T221	T222	T223	T224	T335	
4. Sold Options		H450	H536	H622	H708	H794	H880	H966	P058	S735	S821	S907	S993	U080	U166	U252	U338		4.
a. With reporting dealers		H451	H537	H623	H709	H795	H881	H967	P059	S736	S822	S908	S994	U081	U167	U253	U339		4.a.
b. With central counterparties		FH38	FH39	FH40	FH41	FH42	FH43	FH44	FH45	FH46	FH47	FH48	FH49	FH50	FH51	FH52	FH53		4.b.
c. With other financial institutions		H452	H538	H624	H710	H796	H882	H968	P060	S737	S823	S909	S995	U082	U168	U254	U340		4.c.
d. With nonfinancial customers		H453	H539	H625	H711	H797	H883	H969	P061	S738	S824	S910	S996	U083	U169	U255	U341		4.d.

Table 2A—Single-Currency Interest Rate Contracts

Notional Amounts Outstanding

	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies: (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
U.S. Dollar Amounts in Millions	T342	T240	T241	T242	T243	T244	T245	T246	T247	T248	T249	T250	T251	T252	T253	T254	T255	
OTC Contracts		H454	H540	H626	H712	H798	H884	H970	P062	S739	S825	S911	S997	U084	U170	U256	U342	
1. Forwards and FX Swaps		H455	H541	H627	H713	H799	H885	H971	P063	S740	S826	S912	S998	U085	U171	U257	U343	1.
a. With reporting dealers		H456	H542	H628	H714	H800	H886	H972	P064	S741	S827	S913	S999	U086	U172	U258	U344	1.a.
b. With central counterparties		FH69	FH70	FH71	FH72	FH73	FH74	FH75	FH76	FH77	FH78	FH79	FH80	FH81	FH82	FH83	FH84	1.b.
c. With other financial institutions		H457	H543	H629	H715	H801	H887	H973	P065	S742	S828	S914	T001	U087	U173	U259	U345	1.c.
d. With nonfinancial customers		H458	H544	H630	H716	H802	H888	H974	P066	S743	S829	S915	T002	U088	U174	U260	U346	1.d.
2. Single-Currency Interest Rate Swaps		H459	H545	H631	H717	H803	H889	H975	P067	S744	S830	S916	T003	U089	U175	U261	U347	2.
a. With reporting dealers		H460	H546	H632	H718	H804	H890	H976	P068	S745	S831	S917	T004	U090	U176	U262	U348	2.a.
b. With central counterparties		FJ00	FJ01	FJ02	FJ03	FJ04	FJ05	FJ06	FJ07	FJ08	FJ09	FJ10	FJ11	FJ12	FJ13	FJ14	FJ15	2.b.
c. With other financial institutions		H461	H547	H633	H719	H805	H891	H977	P069	S746	S832	S918	T005	U091	U177	U263	U349	2.c.
d. With nonfinancial customers		H462	H548	H634	H720	H806	H892	H978	P070	S747	S833	S919	T006	U092	U178	U264	U350	2.d.
3. Bought Options		H463	H549	H635	H721	H807	H893	H979	P071	S748	S834	S920	T007	U093	U179	U265	U351	3.
a. With reporting dealers		H464	H550	H636	H722	H808	H894	H980	P072	S749	S835	S921	U008	U094	U180	U266	U352	3.a.
b. With central counterparties		FJ31	FJ32	FJ33	FJ34	FJ35	FJ36	FJ37	FJ38	FJ39	FJ40	FJ41	FJ42	FJ43	FJ44	FJ45	FJ46	3.b.
c. With other financial institutions		H465	H551	H637	H723	H809	H895	H981	P073	S750	S836	S922	U009	U095	U181	U267	U353	3.c.
d. With nonfinancial customers		H466	H552	H638	H724	H810	H896	H982	P074	S751	S837	S923	U010	U096	U182	U268	U354	3.d.

Table 2A—Single-Currency Interest Rate Contracts—Continued

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies: (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding									
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
	T342	T240	T241	T242	T243	T244	T245	T246	T247	T248	T249	T250	T251	T252	T253	T254	T255	
4. Sold Options		H467	H553	H639	H725	H811	H897	H983	P075	S752	S838	S924	U011	U097	U183	U269	U355	4.
a. With reporting dealers		H468	H554	H640	H726	H812	H898	H984	P076	S753	S839	S925	U012	U098	U184	U270	U356	4.a.
b. With central counterparties		FJ62	FJ63	FJ64	FJ65	FJ66	FJ67	FJ68	FJ69	FJ70	FJ71	FJ72	FJ73	FJ74	FJ75	FJ76	FJ77	4.b.
c. With other financial institutions		H469	H555	H641	H727	H813	H899	H985	P077	S754	S840	S926	U013	U099	U185	U271	U357	4.c.
d. With nonfinancial customers		H470	H556	H642	H728	H814	H900	H986	P078	S755	S841	S927	U014	U100	U186	U272	U358	4.d.

Table 2B—Single-Currency Interest Rate Contracts

Gross Positive Fair Values

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies: (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding									
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
	T343	T271	T272	T273	T274	T275	T276	T277	T278	T279	T280	T281	T282	T283	T284	T285	T286	
OTC Contracts		H471	H557	H643	H729	H815	H901	H987	P079	S756	S842	S928	U015	U101	U187	U273	U359	
1. Forwards and FX Swaps		H472	H558	H644	H730	H816	H902	H988	P080	S757	S843	S929	U016	U102	U188	U274	U360	1.
a. With reporting dealers		H473	H559	H645	H731	H817	H903	H989	P081	S758	S844	S930	U017	U103	U189	U275	U361	1.a.
b. With central counterparties		FJ93	FJ94	FJ95	FJ96	FJ97	FJ98	FJ99	FK00	FK01	FK02	FK03	FK04	FK05	FK06	FK07	FK08	1.b.
c. With other financial institutions		H474	H560	H646	H732	H818	H904	H990	R840	S759	S845	S931	U018	U104	U190	U276	U362	1.c.
d. With nonfinancial customers		H475	H561	H647	H733	H819	H905	H991	S317	S760	S846	S932	U019	U105	U191	U277	U363	1.d.
2. Single-Currency Interest Rate Swaps		H476	H562	H648	H734	H820	H906	H992	S318	S761	S847	S933	U020	U106	U192	U278	U364	2.
a. With reporting dealers		H477	H563	H649	H735	H821	H907	H993	S465	S762	S848	S934	U021	U107	U193	U279	U365	2.a.
b. With central counterparties		FK24	FK25	FK26	FK27	FK28	FK29	FK30	FK31	FK32	FK33	FK34	FK35	FK36	FK37	FK38	FK39	2.b.
c. With other financial institutions		H478	H564	H650	H736	H822	H908	H994	S538	S763	S849	S935	U022	U108	U194	U280	U366	2.c.
d. With nonfinancial customers		H479	H565	H651	H737	H823	H909	H995	S553	S764	S850	S936	U023	U109	U195	U281	U367	2.d.
3. Bought Options		H480	H566	H652	H738	H824	H910	H996	S679	S765	S851	S937	U024	U110	U196	U282	U368	3.
a. With reporting dealers		H481	H567	H653	H739	H825	H911	H997	S680	S766	S852	S938	U025	U111	U197	U283	U369	3.a.
b. With central counterparties		FK55	FK56	FK57	FK58	FK59	FK60	FK61	FK62	FK63	FK64	FK65	FK66	FK67	FK68	FK69	FK70	3.b.
c. With other financial institutions		H482	H568	H654	H740	H826	H912	H998	S681	S767	S853	S939	U026	U112	U198	U284	U370	3.c.
d. With nonfinancial customers		H483	H569	H655	H741	H827	H913	H999	S682	S768	S854	S940	U027	U113	U199	U285	U371	3.d.

Table 2B—Single-Currency Interest Rate Contracts—Continued

Gross Positive Fair Values

	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:															
			(B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
U.S. Dollar Amounts in Millions	T343	T271	T272	T273	T274	T275	T276	T277	T278	T279	T280	T281	T282	T283	T284	T285	T286	
OTC Contracts		H471	H557	H643	H729	H815	H901	H987	P079	S756	S842	S928	U015	U101	U187	U273	U359	
4. Sold Options																		4.
a. With reporting dealers																		4.a.
b. With central counterparties																		4.b.
c. With other financial institutions																		4.c.
d. With nonfinancial customers																		4.d.

Table 2C—Single-Currency Interest Rate Contracts

Gross Negative Fair Values

	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:															
			(B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
U.S. Dollar Amounts in Millions	T344	T302	T303	T304	T305	T306	T307	T308	T309	T310	T311	T312	T313	T314	T315	T316	T317	
OTC Contracts		H484	H570	H656	H742	H828	H914	P001	S683	S769	S855	S941	U028	U114	U200	U286	U372	
1. Forwards and FX Swaps		H485	H571	H657	H743	H829	H915	P002	S684	S770	S856	S942	U029	U115	U201	U287	U373	1.
a. With reporting dealers		H486	H572	H658	H744	H830	H916	P003	S685	S771	S857	S943	U030	U116	U202	U288	U374	1.a.
b. With central counterparties		FK86	FK87	FK88	FK89	FK90	FK91	FK92	FK93	FK94	FK95	FK96	FK97	FK98	FK99	FL00	FL01	1.b.
c. With other financial institutions		H487	H573	H659	H745	H831	H917	P004	S686	S772	S858	S944	U031	U117	U203	U289	U375	1.c.
d. With nonfinancial customers		H488	H574	H660	H746	H832	H918	P010	S687	S773	S859	S945	U032	U118	U204	U290	U376	1.d.
2. Single-Currency Interest Rate Swaps		H489	H575	H661	H747	H833	H919	P011	S688	S774	S860	S946	U033	U119	U205	U291	U377	2.
a. With reporting dealers		H490	H576	H662	H748	H834	H920	P012	S689	S775	S861	S947	U034	U120	U206	U292	U378	2.a.
b. With central counterparties		FL17	FL18	FL19	FL20	FL21	FL22	FL23	FL24	FL25	FL26	FL27	FL28	FL29	FL30	FL31	FL32	2.b.
c. With other financial institutions		H491	H577	H662	H749	H835	H921	P013	S690	S776	S862	S948	U035	U121	U207	U293	U379	2.c.
d. With nonfinancial customers		H492	H578	H664	H750	H836	H922	P014	S691	S777	S863	S949	U036	U122	U208	U294	U380	2.d.
3. Bought Options																		3.
a. With reporting dealers																		3.a.
b. With central counterparties																		3.b.
c. With other financial institutions																		3.c.
d. With nonfinancial customers																		3.d.

Table 2C—Single-Currency Interest Rate Contracts—Continued

Gross Negative Fair Values

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies: (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								
	DERV		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
	T344	T302	T303	T304	T305	T306	T307	T308	T309	T310	T311	T312	T313	T314	T315	T316	T317	
4. Sold Options		H493	H579	H665	H751	H837	H923	P015	S692	S778	S864	S950	U037	U123	U209	U295	U381	4.
a. With reporting dealers		H494	H580	H666	H752	H838	H924	P016	S693	S779	S865	S951	U038	U124	U210	U296	U382	4.a.
b. With central counterparties		FL48	FL49	FL50	FL51	FL52	FL53	FL54	FL55	FL56	FL57	FL58	FL59	FL60	FL61	FL62	FL63	4.b.
c. With other financial institutions		H495	H581	H667	H753	H839	H925	P017	S694	S780	S866	S952	U039	U125	U211	U297	U383	4.c.
d. With nonfinancial customers		H496	H582	H668	H754	H840	H926	P018	S695	S781	S867	S953	U040	U126	U212	U298	U384	4.d.

Table 3A—Equity and Commodity-Linked Contracts

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total equity-linked contracts	(B) Contracts involving equity markets in the following countries or groups of countries:						(C) Precious metals (other than gold)	(D) Other commod-ities	
	DERV		U.S.	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other			
	T345										
OTC Contracts		W971	W984	W997	X011	X024	X037	X050	X063	X067	
1. Forwards and Swaps		W972	W985	W998	X012	X025	X038	X051	X064	X068	1.
a. With reporting dealers		W973	W986	W999	X013	X026	X039	X052			1.a.
b. With central counterparties		FL79	FL80	FL81	FL82	FL83	FL84	FL85			1.b.
c. With other financial institutions		W974	W987	X001	X014	X027	X040	X053			1.c.
d. With nonfinancial customers		W975	W988	X002	X015	X028	X041	X054			1.d.
2. Bought Options		W976	W989	X003	X016	X029	X042	X055	X065	X069	2.
a. With reporting dealers		W977	W990	X004	X017	X030	X043	X056			2.a.
b. With central counterparties		FL86	FL87	FL88	FL89	FL90	FL91	FL92			2.b.
c. With other financial institutions		W978	W991	X005	X018	X031	X044	X057			2.c.
d. With nonfinancial customers		W979	W992	X006	X019	X032	X045	X058			2.d.
3. Sold Options		W980	W993	X007	X020	X033	X046	X059	X066	X070	3.
a. With reporting dealers		W981	W994	X008	X021	X034	X047	X060			3.a.
b. With central counterparties		FL93	FL94	FL95	FL96	FL97	FL98	FL99			3.b.
c. With other financial institutions		W982	W995	X009	X022	X035	X048	X061			3.c.
d. With nonfinancial customers		W983	W996	X010	X023	X036	X049	X062			3.d.

Table 3B—Equity and Commodity-Linked Contracts

Gross Positive Fair Values

U.S. Dollar Amounts in Millions	Country Code Name DERV T346	(A) Total equity-linked contracts	(B) Contracts involving equity markets in the following countries or groups of countries: U.S.	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C) Precious metals (other than gold)	(D) Other commod-ities	
OTC Contracts		X071	X080	X089	X098	X107	X116	X125	X134	X135	
1. Forwards and Swaps		X072	X081	X090	X099	X108	X117	X126			1.
a. With reporting dealers		X073	X082	X091	X100	X109	X118	X127			1.a.
b. With central counterparties		FM00	FM01	FM02	FM03	FM04	FM05	FM06			1.b.
c. With other financial institutions		X074	X083	X092	X101	X110	X119	X128			1.c.
d. With nonfinancial customers		X075	X084	X093	X102	X111	X120	X129			1.d.
2. Bought Options		X076	X085	X094	X103	X112	X121	X130			2.
a. With reporting dealers		X077	X086	X095	X104	X113	X122	X131			2.a.
b. With central counterparties		FM07	FM08	FM09	FM10	FM11	FM12	FM13			2.b.
c. With other financial institutions		X078	X087	X096	X105	X114	X123	X132			2.c.
d. With nonfinancial customers		X079	X088	X097	X106	X115	X124	X133			2.d.
3. Sold Options											3.
a. With reporting dealers											3.a.
b. With central counterparties											3.b.
c. With other financial institutions											3.c.
d. With nonfinancial customers											3.d.

Table 3C—Equity and Commodity-Linked Contracts

Gross Negative Fair Values

U.S. Dollar Amounts in Millions	Country Code Name (DERV T347)	(A) Total equity-linked contracts	(B) Contracts involving equity markets in the following countries or groups of countries: U.S.	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C) Precious metals (other than gold)	(D) Other commod-ities	
OTC Contracts		X136	X145	X154	X163	X172	X181	X190	X199	X200	
1. Forwards and Swaps		X137	X146	X155	X164	X173	X182	X191			1.
a. With reporting dealers		X138	X147	X156	X165	X174	X183	X192			1.a.
b. With central counterparties		FM14	FM15	FM16	FM17	FM18	FM19	FM20			1.b.
c. With other financial institutions		X139	X148	X157	X166	X175	X184	X193			1.c.
d. With nonfinancial customers		X140	X149	X158	X167	X176	X185	X194			1.d.
2. Bought Options											2.
a. With reporting dealers											2.a.
b. With central counterparties											2.b.
c. With other financial institutions											2.c.
d. With nonfinancial customers											2.d.
3. Sold Options		X141	X150	X159	X168	X177	X186	X195			3.
a. With reporting dealers		X142	X151	X160	X169	X178	X187	X196			3.a.
b. With central counterparties		FM21	FM22	FM23	FM24	FM25	FM26	FM27			3.b.
c. With other financial institutions		X143	X152	X161	X170	X179	X188	X197			3.c.
d. With nonfinancial customers		X144	X153	X162	X171	X180	X189	X198			3.d.

Table 4A—Credit Default Swaps by Remaining Maturity

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	Country Code Name DERV T348	(A) Total Bought	(A) Total Sold	(B) Contracts with remaining maturity of: One year or less Bought	One year or less Sold	Over one year, up to five years Bought	Over one year, up to five years Sold	Over five years Bought	Over five years Sold	
Instruments										
1. All Contracts		X201	X231	X261	X291	X321	X351	X381	X411	1.
a. With reporting dealers		X202	X232	X262	X292	X322	X352	X382	X412	1.a.
b. With central counterparties		X203	X233	X263	X293	X323	X353	X383	X413	1.b.
c. With other financial institutions, of which:		X204	X234	X264	X294	X324	X354	X384	X414	1.c.
(1) Banks and securities firms		X205	X235	X265	X295	X325	X355	X385	X415	1.c.(1)
(2) Insurance firms		X206	X236	X266	X296	X326	X356	X386	X416	1.c.(2)
(3) Special purpose vehicles (SPVs)		X207	X237	X267	X297	X327	X357	X387	X417	1.c.(3)
(4) Hedge funds		X208	X238	X268	X298	X328	X358	X388	X418	1.c.(4)
(5) Miscellaneous		X209	X239	X269	X299	X329	X359	X389	X419	1.c.(5)
d. With nonfinancial		X210	X240	X270	X300	X330	X360	X390	X420	1.d.
2. Single-name Instruments		X211	X241	X271	X301	X331	X361	X391	X421	2.
a. With reporting dealers		X212	X242	X272	X302	X332	X362	X392	X422	2.a.
b. With central counterparties		X213	X243	X273	X303	X333	X363	X393	X423	2.b.
c. With other financial institutions, of which:		X214	X244	X274	X304	X334	X364	X394	X424	2.c.
(1) Banks and securities firms		X215	X245	X275	X305	X335	X365	X395	X425	2.c.(1)
(2) Insurance firms		X216	X246	X276	X306	X336	X366	X396	X426	2.c.(2)
(3) Special purpose vehicles (SPVs)		X217	X247	X277	X307	X337	X367	X397	X427	2.c.(3)
(4) Hedge funds		X218	X248	X278	X308	X338	X368	X398	X428	2.c.(4)
(5) Miscellaneous		X219	X249	X279	X309	X339	X369	X399	X429	2.c.(5)
d. With nonfinancial		X220	X250	X280	X310	X340	X370	X400	X430	2.d.
3. Multiname Instruments		X221	X251	X281	X311	X341	X371	X401	X431	3.
a. With reporting dealers		X222	X252	X282	X312	X342	X372	X402	X432	3.a.
b. With central counterparties		X223	X253	X283	X313	X343	X373	X403	X433	3.b.
c. With other financial institutions, of which:		X224	X254	X284	X314	X344	X374	X404	X434	3.c.
(1) Banks and securities firms		X225	X255	X285	X315	X345	X375	X405	X435	3.c.(1)
(2) Insurance firms		X226	X256	X286	X316	X346	X376	X406	X436	3.c.(2)
(3) Special purpose vehicles (SPVs)		X227	X257	X287	X317	X347	X377	X407	X437	3.c.(3)
(4) Hedge funds		X228	X258	X288	X318	X348	X378	X408	X438	3.c.(4)
(5) Miscellaneous		X229	X259	X289	X319	X349	X379	X409	X439	3.c.(5)
d. With nonfinancial		X230	X260	X290	X320	X350	X380	X410	X440	3.d.

Table 4B—Credit Default Swaps by Rating Category

Notional Amounts Outstanding

	Country Code Name	(A) Total		(B) Contracts involving reference entities with a rating of:								
	DERV			AAA or AA		A or BBB		BB and below		Not rated		
U.S. Dollar Amounts in Millions	T349	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	
Instruments												
1. All Contracts		X441	X471	X501	X531	X561	X591	X621	X651	X681	X711	1.
a. With reporting dealers		X442	X472	X502	X532	X562	X592	X622	X652	X682	X712	1.a.
b. With central counterparties		X443	X473	X503	X533	X563	X593	X623	X653	X683	X713	1.b.
c. With other financial institutions, of which:		X444	X474	X504	X534	X564	X594	X624	X654	X684	X714	1.c.
(1) Banks and securities firms		X445	X475	X505	X535	X565	X595	X625	X655	X685	X715	1.c.(1)
(2) Insurance firms		X446	X476	X506	X536	X566	X596	X626	X656	X686	X716	1.c.(2)
(3) Special purpose vehicles (SPVs)		X447	X477	X507	X537	X567	X597	X627	X657	X687	X717	1.c.(3)
(4) Hedge funds		X448	X478	X508	X538	X568	X598	X628	X658	X688	X718	1.c.(4)
(5) Miscellaneous		X449	X479	X509	X539	X569	X599	X629	X659	X689	X719	1.c.(5)
d. With nonfinancial		X450	X480	X510	X540	X570	X600	X630	X660	X690	X720	1.d.
2. Single-name Instruments		X451	X481	X511	X541	X571	X601	X631	X661	X691	X721	2.
a. With reporting dealers		X452	X482	X512	X542	X572	X602	X632	X662	X692	X722	2.a.
b. With central counterparties		X453	X483	X513	X543	X573	X603	X633	X663	X693	X723	2.b.
c. With other financial institutions, of which:		X454	X484	X514	X544	X574	X604	X634	X664	X694	X724	2.c.
(1) Banks and securities firms		X455	X485	X515	X545	X575	X605	X635	X665	X695	X725	2.c.(1)
(2) Insurance firms		X456	X486	X516	X546	X576	X606	X636	X666	X696	X726	2.c.(2)
(3) Special purpose vehicles (SPVs)		X457	X487	X517	X547	X577	X607	X637	X667	X697	X727	2.c.(3)
(4) Hedge funds		X458	X488	X518	X548	X578	X608	X638	X668	X698	X728	2.c.(4)
(5) Miscellaneous		X459	X489	X519	X549	X579	X609	X639	X669	X699	X729	2.c.(5)
d. With nonfinancial		X460	X490	X520	X550	X580	X610	X640	X670	X700	X730	2.d.
3. Multiname Instruments		X461	X491	X521	X551	X581	X611	X641	X671	X701	X731	3.
a. With reporting dealers		X462	X492	X522	X552	X582	X612	X642	X672	X702	X732	3.a.
b. With central counterparties		X463	X493	X523	X553	X583	X613	X643	X673	X703	X733	3.b.
c. With other financial institutions, of which:		X464	X494	X524	X554	X584	X614	X644	X674	X704	X734	3.c.
(1) Banks and securities firms		X465	X495	X525	X555	X585	X615	X645	X675	X705	X735	3.c.(1)
(2) Insurance firms		X466	X496	X526	X556	X586	X616	X646	X676	X706	X736	3.c.(2)
(3) Special purpose vehicles (SPVs)		X467	X497	X527	X557	X587	X617	X647	X677	X707	X737	3.c.(3)
(4) Hedge funds		X468	X498	X528	X558	X588	X618	X648	X678	X708	X738	3.c.(4)
(5) Miscellaneous		X469	X499	X529	X559	X589	X619	X649	X679	X709	X739	3.c.(5)
d. With nonfinancial		X470	X500	X530	X560	X590	X620	X650	X680	X710	X740	3.d.

Table 4C—Credit Default Swaps by Sector of Reference Entity

Notional Amounts Outstanding

	Country Code Name	(A) Total		(B) Contracts involving reference entities that are:										
				Sovereigns		Financial firms		Nonfinancial firms		Asset-backed securities		Multiple sectors		
U.S. Dollar Amounts in Millions	DERV T350	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	
Instruments														
1. All Contracts		X741	X771	X801	X831	X861	X891	X921	X951	X981	Y002	Y022	Y042	1.
a. With reporting dealers		X742	X772	X802	X832	X862	X892	X922	X952	X982	Y003	Y023	Y043	1.a.
b. With central counterparties		X743	X773	X803	X833	X863	X893	X923	X953	X983	Y004	Y024	Y044	1.b.
c. With other financial institutions, of which:		X744	X774	X804	X834	X864	X894	X924	X954	X984	Y005	Y025	Y045	1.c.
(1) Banks and securities firms		X745	X775	X805	X835	X865	X895	X925	X955	X985	Y006	Y026	Y046	1.c.(1)
(2) Insurance firms		X746	X776	X806	X836	X866	X896	X926	X956	X986	Y007	Y027	Y047	1.c.(2)
(3) Special purpose vehicles (SPVs)		X747	X777	X807	X837	X867	X897	X927	X957	X987	Y008	Y028	Y048	1.c.(3)
(4) Hedge funds		X748	X778	X808	X838	X868	X898	X928	X958	X988	Y009	Y029	Y049	1.c.(4)
(5) Miscellaneous		X749	X779	X809	X839	X869	X899	X929	X959	X989	Y010	Y030	Y050	1.c.(5)
d. With nonfinancial		X750	X780	X810	X840	X870	X900	X930	X960	X990	Y011	Y031	Y051	1.d.
2. Single-name Instruments		X751	X781	X811	X841	X871	X901	X931	X961					2.
a. With reporting dealers		X752	X782	X812	X842	X872	X902	X932	X962					2.a.
b. With central counterparties		X753	X783	X813	X843	X873	X903	X933	X963					2.b.
c. With other financial institutions, of which:		X754	X784	X814	X844	X874	X904	X934	X964					2.c.
(1) Banks and securities firms		X755	X785	X815	X845	X875	X905	X935	X965					2.c.(1)
(2) Insurance firms		X756	X786	X816	X846	X876	X906	X936	X966					2.c.(2)
(3) Special purpose vehicles (SPVs)		X757	X787	X817	X847	X877	X907	X937	X967					2.c.(3)
(4) Hedge funds		X758	X788	X818	X848	X878	X908	X938	X968					2.c.(4)
(5) Miscellaneous		X759	X789	X819	X849	X879	X909	X939	X969					2.c.(5)
d. With nonfinancial		X760	X790	X820	X850	X880	X910	X940	X970					2.d.
3. Multiname Instruments		X761	X791	X821	X851	X881	X911	X941	X971	X991	Y012	Y032	Y052	3.
a. With reporting dealers		X762	X792	X822	X852	X882	X912	X942	X972	X992	Y013	Y033	Y053	3.a.
b. With central counterparties		X763	X793	X823	X853	X883	X913	X943	X973	X993	Y014	Y034	Y054	3.b.
c. With other financial institutions, of which:		X764	X794	X824	X854	X884	X914	X944	X974	X994	Y015	Y035	Y055	3.c.
(1) Banks and securities firms		X765	X795	X825	X855	X885	X915	X945	X975	X995	Y016	Y036	Y056	3.c.(1)
(2) Insurance firms		X766	X796	X826	X856	X886	X916	X946	X976	X996	Y017	Y037	Y057	3.c.(2)
(3) Special purpose vehicles (SPVs)		X767	X797	X827	X857	X887	X917	X947	X977	X997	Y018	Y038	Y058	3.c.(3)
(4) Hedge funds		X768	X798	X828	X858	X888	X918	X948	X978	X998	Y019	Y039	Y059	3.c.(4)
(5) Miscellaneous		X769	X799	X829	X859	X889	X919	X949	X979	X999	Y020	Y040	Y060	3.c.(5)
d. With nonfinancial		X770	X800	X830	X860	X890	X920	X950	X980	Y001	Y021	Y041	Y061	3.d.

Not Reported

Table 4D—Multiname Credit Default Swaps, of which Contracts that are Index Products

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	Country Code Name DERV T351	(A) Total Bought	(A) Total Sold	(B) Contracts that are index products Bought	(B) Contracts that are index products Sold	
Instruments						
1. Multiname Instruments		Y062	Y072	Y082	Y092	1.
a. With reporting dealers		Y063	Y073	Y083	Y093	1.a.
b. With central counterparties		Y064	Y074	Y084	Y094	1.b.
c. With other financial institutions, of which:		Y065	Y075	Y085	Y095	1.c.
(1) Banks and securities firms		Y066	Y076	Y086	Y096	1.c.(1)
(2) Insurance firms		Y067	Y077	Y087	Y097	1.c.(2)
(3) Special purpose vehicles (SPVs)		Y068	Y078	Y088	Y098	1.c.(3)
(4) Hedge funds		Y069	Y079	Y089	Y099	1.c.(4)
(5) Miscellaneous		Y070	Y080	Y090	Y100	1.c.(5)
d. With nonfinancial		Y071	Y081	Y091	Y101	1.d.

Table 4E—Credit Default Swaps by Location of Counterparty

Notional Amounts Outstanding

Aggregated Data

U.S. Dollar Amounts in Millions	Country Code Name DERV T352	(A) Total Bought	(A) Total Sold	Contracts involving counterparties with: (B) Reporting Dealers Bought	(B) Reporting Dealers Sold	(B) Non-Reporters Bought	(B) Non-Reporters Sold	
Instruments								
1. All Contracts		Y102	Y109	Y116	Y123	Y130	Y137	1.
a. With all counterparties in:								1.a.
(1) United States		Y103	Y110	Y117	Y124	Y131	Y138	1.a.(1)
(2) Japan		Y104	Y111	Y118	Y125	Y132	Y139	1.a.(2)
(3) Western Europe[1]		Y105	Y112	Y119	Y126	Y133	Y140	1.a.(3)
(4) Latin America		Y106	Y113	Y120	Y127	Y134	Y141	1.a.(4)
(5) Other Asian countries (except Japan)		Y107	Y114	Y121	Y128	Y135	Y142	1.a.(5)
(6) All other countries		Y108	Y115	Y122	Y129	Y136	Y143	1.a.(6)

1. Western Europe consists of Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal, Spain, Sweden, Switzerland, and the United Kingdom. Further details on the region of counterparty are provided in Annex III.

Table 4F—Credit Default Swaps

Gross Positive and Negative Fair Values

U.S. Dollar Amounts in Millions	Country Code Name DERV T353	Gross positive fair values	Gross negative fair values	
Instruments				
1. All Contracts		Y144	Y174	1.
a. With reporting dealers		Y145	Y175	1.a.
b. With central counterparties		Y146	Y176	1.b.
c. With other financial institutions, of which:		Y147	Y177	1.c.
(1) Banks and securities firms		Y148	Y178	1.c.(1)
(2) Insurance firms		Y149	Y179	1.c.(2)
(3) Special purpose vehicles (SPVs)		Y150	Y180	1.c.(3)
(4) Hedge funds		Y151	Y181	1.c.(4)
(5) Miscellaneous		Y152	Y182	1.c.(5)
d. With nonfinancial		Y153	Y183	1.d.
2. Single-name Instruments		Y154	Y184	2.
a. With reporting dealers		Y155	Y185	2.a.
b. With central counterparties		Y156	Y186	2.b.
c. With other financial institutions, of which:		Y157	Y187	2.c.
(1) Banks and securities firms		Y158	Y188	2.c.(1)
(2) Insurance firms		Y159	Y189	2.c.(2)
(3) Special purpose vehicles (SPVs)		Y160	Y190	2.c.(3)
(4) Hedge funds		Y161	Y191	2.c.(4)
(5) Miscellaneous		Y162	Y192	2.c.(5)
d. With nonfinancial		Y163	Y193	2.d.
3. Multiname Instruments		Y164	Y194	3.
a. With reporting dealers		Y165	Y195	3.a.
b. With central counterparties		Y166	Y196	3.b.
c. With other financial institutions, of which:		Y167	Y197	3.c.
(1) Banks and securities firms		Y168	Y198	3.c.(1)
(2) Insurance firms		Y169	Y199	3.c.(2)
(3) Special purpose vehicles (SPVs)		Y170	Y200	3.c.(3)
(4) Hedge funds		Y171	Y201	3.c.(4)
(5) Miscellaneous		Y172	Y202	3.c.(5)
d. With nonfinancial		Y173	Y203	3.d.

Table 4G—Counterparty Credit Exposure from Credit Default Swaps

Net Positive and Net Negative Fair Values[1]

U.S. Dollar Amounts in Millions	Country Code Name DERV T354	Claims	Liabilities	
Instruments				
1. All Contracts		Y204	Y214	1.
a. With reporting dealers		Y205	Y215	1.a.
b. With central counterparties		Y206	Y216	1.b.
c. With other financial institutions, of which:		Y207	Y217	1.c.
(1) Banks and securities firms		Y208	Y218	1.c.(1)
(2) Insurance firms		Y209	Y219	1.c.(2)
(3) Special purpose vehicles (SPVs)		Y210	Y220	1.c.(3)
(4) Hedge funds		Y211	Y221	1.c.(4)
(5) Miscellaneous		Y212	Y222	1.c.(5)
d. With nonfinancial		Y213	Y223	1.d.

1. Credit default swap (CDS) contracts should be netted in accordance with FIN 39, but only against other CDS contracts.

Table 4H—Synthetic Collateralized Debt Obligations

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	Country Code Name DERV T355	Bought	Sold	
1. All Synthetic Collateralized Debt Obligations (CDOs)		Y224	Y225	1.

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

U.S. Dollar Amounts in Millions	Country Code Name (DERV T356)	Forwards and swaps			Bought options			Sold options			Total			
		One year or less	Over one year, through five years	Over five years	One year or less	Over one year, through five years	Over five years	One year or less	Over one year, through five years	Over five years	One year or less	Over one year, through five years	Over five years	
1. Foreign Exchange Contracts		Y226	Y238	Y250	Y262	Y274	Y286	Y298	Y310	Y322	Y334	Y346	Y358	1.
a. With reporting dealers		Y227	Y239	Y251	Y263	Y275	Y287	Y299	Y311	Y323	Y335	Y347	Y359	1.a.
b. With central counterparties		FM28	FM29	FM30	FM31	FM32	FM33	FM34	FM35	FM36	FM37	FM38	FM39	1.b.
c. With other financial institutions		Y228	Y240	Y252	Y264	Y276	Y288	Y300	Y312	Y324	Y336	Y348	Y360	1.c.
d. With nonfinancial customers		Y229	Y241	Y253	Y265	Y277	Y289	Y301	Y313	Y325	Y337	Y349	Y361	1.d.
2. Interest Rate Contracts		Y230	Y242	Y254	Y266	Y278	Y290	Y302	Y314	Y326	Y338	Y350	Y362	2.
a. With reporting dealers		Y231	Y243	Y255	Y267	Y279	Y291	Y303	Y315	Y327	Y339	Y351	Y363	2.a.
b. With central counterparties		FM40	FM41	FM42	FM43	FM44	FM45	FM46	FM47	FM48	FM49	FM50	FM51	2.b.
c. With other financial institutions		Y232	Y244	Y256	Y268	Y280	Y292	Y304	Y316	Y328	Y340	Y352	Y364	2.c.
d. With nonfinancial customers		Y233	Y245	Y257	Y269	Y281	Y293	Y305	Y317	Y329	Y341	Y353	Y365	2.d.
3. Equity Contracts		Y234	Y246	Y258	Y270	Y282	Y294	Y306	Y318	Y330	Y342	Y354	Y366	3.
a. With reporting dealers		Y235	Y247	Y259	Y271	Y283	Y295	Y307	Y319	Y331	Y343	Y355	Y367	3.a.
b. With central counterparties		FM52	FM53	FM54	FM55	FM56	FM57	FM58	FM59	FM60	FM61	FM62	FM63	3.b.
c. With other financial institutions		Y236	Y248	Y260	Y272	Y284	Y296	Y308	Y320	Y332	Y344	Y356	Y368	3.c.
d. With nonfinancial customers		Y237	Y249	Y261	Y273	Y285	Y297	Y309	Y321	Y333	Y345	Y357	Y369	3.d.

Table 6—Credit Exposures and Liabilities Arising from OTC Derivatives Contracts

U.S. Dollar Amounts in Millions	Country Code Name (DERV T357)	Credit Exposures	Liabilities	
1. Gross positive/negative fair value		Y370	Y374	1.
a. With reporting dealers		Y371	Y375	1.a.
b. With central counterparties		FM64	FM65	1.b.
2. Fair value after netting agreements		Y372	Y376	2.
a. With reporting dealers		Y373	Y377	2.a.
b. With central counterparties		FM66	FM67	2.b.