









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		
<b>OTC Contracts</b>																								
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		