

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	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	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 (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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 (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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 (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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 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 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		