









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		
<b>OTC Contracts</b>																		
<b>1. Forwards and FX Swaps</b>																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
<b>2. Single-Currency Interest Rate Swaps</b>																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
<b>3. Bought Options</b>																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
<b>4. Sold Options</b>																		
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		
<b>OTC Contracts</b>									
<b>1. Forwards and Swaps</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>2. Bought Options</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>3. Sold Options</b>									
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		
<b>OTC Contracts</b>									
<b>1. Forwards and Swaps</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>2. Bought Options</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>3. Sold Options</b>									
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		
<b>OTC Contracts</b>									
<b>1. Forwards and Swaps</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>2. Bought Options</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									
<b>3. Sold Options</b>									
with reporting dealers									
with other financial institutions									
with non-financial customers									





Phase 2, effective as of end-December 2005

Table 4C: Single-Name Credit Default Swaps by Sector of Reference Entity (Notional Amounts Outstanding)

Instruments	(A) Total		(B) of which, contracts involving reference entities that are:			
			Sovereigns		Non-sovereigns	
	Bought	Sold	Bought	Sold	Bought	Sold
<b>Single-name instruments</b>						
with reporting dealers						
with other financial institutions, of which:						
banks and securities firms						
insurance firms						
other						
with non-financial						

Phase 2, effective as of end-December 2005

Table 4D: Credit Default Swaps (Gross Positive and Gross Negative Market Values)

Instruments	Gross Positive Market Values	Gross Negative Market Values
<b>All Contracts</b>		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		
<b>Single-name instruments</b>		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		
<b>Multi-name instruments</b>		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		



Table 6: Credit Exposures and Liabilities Arising From OTC Derivatives Contracts

	<b>Credit Exposures</b>	<b>Liabilities</b>
<b>Gross positive/negative market value</b>		
of which with reporting dealers		
<b>Market value after netting agreements</b>		
of which with reporting dealers		