Table 1A: Foreign Exchange and Gold Contracts (Notional Amounts Outstanding)

•				10	DIC 171. 1 01 C	ight Exchang	be and dola	Contracts (N	Ottomar 7 tm	iounts outs	tariani ₆ ,						
	(A)																(D)
						of w	hich, contra	cts involving	the follow	ing currenci	es (report l	oth sides):					
	Total FX contracts				(B)				Ad	ditional cur	rencies in v	vhich the rep outs	(C) oorter has a tanding	a material a	nmount of co	ontracts	Total FX contracts including gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB	
OTC Contracts																	
1. Forwards & FX Swaps																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	
2. Currency 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 1B: Foreign Exchange and Gold Contracts (Gross Positive Fair Values)

	/ ^ 	1		-		0.6	ige and don		<u> </u>								(D)
	(A)																(D)
						of w	hich, contra	cts involving	the follow	ing currenci	es (report b	oth sides):					
					(B)								(C)				Total FX
	Total FX								Ad	lditional cur	rencies in w	hich the rep		a material a	mount of o	contracts	contracts
	contracts											•	tanding				including
	contracts											out					gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB	golu
OTC Contracts																	
1. Forwards & FX Swaps																	
with reporting dealers																	7
with other financial institutions																	7
with non-financial customers																	
2. Currency Swaps																	7
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 1C: Foreign Exchange and Gold Contracts (Gross Negative Fair Values)

	(A)							ora Correraces			•						(D)
						of w	hich, contra	acts involving	the follow	ing currenci	es (report b	oth sides):					
	Total FX contracts				(B)				Ad	lditional cur	rencies in w	•	(C) porter has standing	a material a	amount of	contracts	Total FX contracts including gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB	
OTC Contracts																	
1. Forwards & FX Swaps																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	
2. Currency 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 2A: Single-Currency Interest Rate Contracts (Notional Amounts Outstanding)

		_	1001	c z, Jiligic	. Carrency ii	iterest nate	Contracts (1	to croman / time	Janes Oats							
	(A)															
						of wl	hich, contrac	ts involving	interest rat	es of the fol	lowing curi	encies:				•
					(B)								(C)			
	Total FX				(-/				hA	ditional curr	encies in w	hich the re		a material a	mount of co	ontracts
	contracts								7.00	arcional car.	choics iii w		tstanding	a material a		
	contracts											Ou	cotanianig			
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	ТНВ
OTC Contracts																1
1. Forwards & 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 2B: Single-Currency Interest Rate Contracts (Gross Positive Fair Values)

	(4)	ī			0 : 20	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	nate contra	,								
	(A)															
						of v	which, contr	acts involvir	ng interest r	ates of the f	following c	urrencies:				
					(B)								(C)			
	Total FX								Ad	ditional cur	rencies in v	vhich the re	porter has	a material a	amount of o	ontracts
	contracts											out	standing			
													J			
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB
OTC Contracts																
1. Forwards & 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 2C: Single-Currency Interest Rate Contracts (Gross Negative Fair Values)

			able 2C. 3II	igie-current	cy interest i	tate Contract	.3 (U1033 INC)	gative rail	raiuesj						
(A)															
					of v	hich, contra	cts involving	g interest ra	tes of the f	ollowing cur	rencies:				
				(B)						-		(C)			
Total FX				()				Add	itional curr	encies in wh			material am	ount of co	ntracts
											-				
30116161616															
	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB
	(A) Total FX contracts	Total FX contracts USD	Total FX contracts USD EUR	Total FX contracts USD EUR JPY OF THE PROPERTY OF THE PROPER	(A) Total FX contracts USD EUR JPY GBP O O O O O O O O O O O O O O O O O O O	(A) Total FX contracts USD EUR JPY GBP CHF	(A) Of which, contracts USD EUR JPY GBP CHF CAD OF Which, contracts OF Which, contracts	(A) Of which, contracts involving (B) Total FX contracts USD EUR JPY GBP CHF CAD SEK OF CAD SEK	(A) Of which, contracts involving interest ra (B) Add OTOTAL FX CONTRACTS USD EUR JPY GBP CHF CAD SEK DKK OTOTAL SEK DKK	Total FX contracts USD EUR JPY GBP CHF CAD SEK DKK AUD USD EUR JPY GBP CHF CAD SEK DKK AUD USD EUR JPY GBP CHF CAD SEK DKK AUD USD EUR JPY GBP CHF CAD SEK DKK AUD USD EUR JPY GBP CHF CAD SEK DKK AUD USD CHECK CAD SEK DKK AUD USD C	(A) Of which, contracts involving interest rates of the following currencies in whether the following currencies in white following currencies in white following currencies in white following currencies in whi	(A) Of which, contracts involving interest rates of the following currencies: (B) Additional currencies in which the reproducts USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR OF WHICH, contracts involving interest rates of the following currencies: Additional currencies in which the reproducts in the contract involving interest rates of the following currencies: OF WHICH, CAD SEK DKK AUD HKD IDR OF WHICH, CAD SEK DKK	(A) Of which, contracts involving interest rates of the following currencies: (B) Additional currencies in which the reporter has a contracts of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following currencies: (C) Additional currencies in which the reporter has a contract of the following curr	(A) Of which, contracts involving interest rates of the following currencies: (C) Additional currencies in which the reporter has a material am outstanding USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR MXP NZD USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR MXP NZD I I I I I I I I I I I I I I I I I I I	(A) Of which, contracts involving interest rates of the following currencies: (B) Additional currencies in which the reporter has a material amount of coroutstanding USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR MXP NZD SGD USD EUR JPY GBP CHF CAD SEK DKK AUD HKD IDR MXP NZD SGD III III III III III III III III III I

Table 3A: Equity and Commodity-Linked Contracts (Notional Amounts Outstanding)

	Total equity- linked	of whic	h, contract	(E s involving e Europe	-	ets in the fo	llowing	Precious Metals (other	Other Commodit
	contracts			(excluding		Other		than gold)	ies
	(A)			Eastern	Latin	Asian		(C)	(D)
		US	Japan	Europe)	America	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 Fair Values)

	Total equity-	of which, o	contracts in	(B) volving equity ma	rkets in the	following co	ountries or	Precious Metals	Other
	linked contracts			Europe		Other		(other than gold)	Commodit ies
	(A)	US	Japan	(excluding Eastern Europe)	Latin America	Asian countries	Other	(C)	(D)
OTC Contracts		03	зарап	Lastern Larope)	America	countries	Other		
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 Fair Values)

	Total equity- linked contracts	of whic	h, contract	(E s involving e Europe (excluding	-	ets in the fo Other	llowing	Precious Metals (other than gold)	Other Commodit ies
	(A)			Eastern	Latin	Asian		(C)	(D)
		US	Japan	Europe)	America	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 4A: Credit Default Swaps by Remaining Maturity (Notional Amounts Outstanding)

Table 4A: Credit Default		_	1, (110000					
	(/	4)]	of which	•	B) a romaining	maturity of	
			(or which, c	ontracts witl	n remaining	maturity of	:
					Over one	year, up to		
	To	tal	One vea	r or less		years	Over fiv	e vears
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts							-	
with reporting dealers								
with central counterparties								
with non-reporting financial institutions, of which:								
banks and securities firms								
insurance firms								
special purpose vehicles (SPVs)								
hedge funds								
other								
with non-financial								
Single-name instruments								
with reporting dealers								
with central counterparties								
with non-reporting financial institutions, of which:								
banks and securities firms								
insurance firms								
special purpose vehicles (SPVs)								
hedge funds								
other								
with non-financial								
Multi-name instruments								
with reporting dealers								
with central counterparties								
with non-reporting financial institutions, of which:								
banks and securities firms								
insurance firms								
special purpose vehicles (SPVs)								
hedge funds								
other								
with non-financial								

Table 4B: Credit Default Swaps by Rating Category (Notional Amounts Outstanding)

Table 4B. Cr	edit Default S		ting Catego	ry (Notiona	Amounts	_				
	(,	A)				•	В)			
				of which	, contracts	involving re	ference ent	ities with a	rating of:	
		tal	AAA	or AA	A or	BBB	BB and	below		Rated
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts										
with reporting dealers										
with central counterparties										
with non-reporting financial institutions, of which:										
banks and securities firms										
insurance firms										
special purpose vehicles (SPVs)										
hedge funds										
other										
with non-financial										
Single-name instruments										
with reporting dealers										
with central counterparties										
with non-reporting financial institutions, of which:										
banks and securities firms										
insurance firms										
special purpose vehicles (SPVs)										
hedge funds										
other										
with non-financial										
Multi-name instruments										
with reporting dealers										
with central counterparties										
with non-reporting financial institutions, of which:										
banks and securities firms										
insurance firms										
special purpose vehicles (SPVs)										
hedge funds										
other										
with non-financial										

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

	4C: Credit De	A)			o = (B)				
	`				of w	hich, contra	acts involvin	-	entities tha	t are:		
	То	tal	Sover	eigns	Financi	al Firms	Non-Finai	ncial Firms		Backed rities	Multiple	e Sectors
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts												<u> </u>
with reporting dealers												
with central counterparties												
with non-reporting financial institutions, of which:												
banks and securities firms												
insurance firms												
special purpose vehicles (SPVs)												
hedge funds												
other												
with non-financial												
Single-name instruments												
with reporting dealers												
with central counterparties												
with non-reporting financial institutions, of which:												
banks and securities firms												
insurance firms												
special purpose vehicles (SPVs)												
hedge funds												
other												
with non-financial												
Multi-name instruments												
with reporting dealers												
with central counterparties												
with non-reporting financial institutions, of which:												
banks and securities firms												
insurance firms												
special purpose vehicles (SPVs)												
hedge funds												
other												
with non-financial												

Table 4D: Multi-Name Credit Default Swaps, of which Contracts that are Index Products (Notional Amounts Outstanding)

	(A)		(B)		
	Tot	tal	of which, co are index		
Instruments	Bought	Sold	Bought	Sold	
Multi-name instruments					
with reporting dealers					
with central counterparties					
with non-reporting financial institutions, of which:					
banks and securities firms					
insurance firms					
special purpose vehicles (SPVs)					
hedge funds					
other					
with non-financial					

TABLE 4E: Credit Default Swaps by Location of Counterparty (Notional Amounts Outstanding)

Aggregated Data	(A)		(B)		(C)	
		of which, contracts involving counterparties that are:				
Report as of date: mm/dd/yyyy	Total		With repor	ting dealers	With non-reporters	
Instruments	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts	ADD					
With all counterparties in:	OMIT DATA AND EDITS (GRAY OUT)					
United States						
Japan						
Western Europe ¹			ADD			
Latin America						
Other Asian countries (ex. Japan)						
All other countries						
With reporting dealers in home region	DELETE THIS ENTIRE LINE ITEM					

¹Western Europe consists of Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portgual, Spain, Sweden, Switzerland, and the United Kingdom.

Table 4F: Credit Default Swaps (Gross Positive and Gross Negative Fair Values)

Table 4F: Credit Default Swaps (Gross Positive and Gross Negative Fair Values)					
	Gross Positive Fair	Gross Negative Fair			
Instruments	Values	Values			
All Contracts					
with reporting dealers					
with central counterparties					
with non-reporting financial institutions, of which:					
banks and securities firms					
insurance firms					
special purpose vehicles (SPVs)					
hedge funds					
other					
with non-financial					
Single-name instruments					
with reporting dealers					
with central counterparties					
with non-reporting financial institutions, of which:					
banks and securities firms					
insurance firms					
special purpose vehicles (SPVs)					
hedge funds					
other					
with non-financial					
Multi-name instruments					
with reporting dealers					
with central counterparties					
with non-reporting financial institutions, of which:					
banks and securities firms					
insurance firms					
special purpose vehicles (SPVs)					
hedge funds					
other					
with non-financial					

Table 4G: Counterparty Credit Exposure from Credit Default Swaps (Net Positive and Net Negative Fair Values*)

Instruments	Claims	Liabilities
All Contracts		
with reporting dealers		
with central counterparties		
with non-reporting financial institutions, of which:		
banks and securities firms		
insurance firms		
special purpose vehicles (SPVs)		
hedge funds		
other		
with non-financial		

^{*}CDS Contracts should be netted in accordance with FIN 39.

Table 4H: Synthetic Collateralized Debt Obligations (Notional Amounts Outstanding)

, ,		Ο,
Instruments	Bought	Sold
All Synthetic CDOs		

Table 5: Notional Amount of OTC Derivative Contracts by Remaining Maturity

	FOR'	WARDS & SW	/APS	ВО	UGHT OPTI	ONS	S	OLD OPTIO	NS		TOTAL	
	1 yr. or less	1 thru 5 yrs	Over 5 yrs	1 yr. or less	1 thru 5 yrs	Over 5 yrs	1 yr. or less	1 thru 5 yrs	Over 5 yrs	1 yr. or less	1 thru 5 yrs	Over 5 yrs
1. Foreign Exchange Contracts												
With Reporting Dealers												
With Other Financial Institutions												
With Non-Financial Customers												
2. Interest Rate Contracts												
With Reporting Dealers												
With Other Financial Institutions												
With Non-Financial Customers												
3. Equity Contracts												
With Reporting Dealers												
With Other Financial Institutions												
With Non-Financial Customers												

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

	Credit Exposures	Liabilities
Gross positive/negative fair value		
of which with reporting dealers		
Market value after netting agreements		
of which with reporting dealers		