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

	(A)																(D)
	Total FX contracts	of which, contracts involving the following currencies (report both sides):															Total FX contracts including gold
		(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	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)

	(A) Total FX contracts	of which, 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
		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 1C: Foreign Exchange and Gold Contracts (Gross Negative Fair Values)

	(A)																(D)
	Total FX contracts	of which, contracts involving the following currencies (report both sides): (B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								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)

	(A) Total FX 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	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 2B: Single-Currency Interest Rate Contracts (Gross Positive Fair Values)

	(A)	of which, contracts involving interest rates of the following currencies:														
	Total FX contracts	(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	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)

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

	Total equity-linked contracts (A)	(B) of which, contracts involving equity markets in the following						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 Fair Values)

	Total equity-linked contracts (A)	(B) of which, contracts involving equity markets in the following countries or						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 Fair Values)

	Total equity-linked contracts (A)	(B) of which, contracts involving equity markets in the following						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 4A: Credit Default Swaps by Remaining Maturity (Notional Amounts Outstanding)

	(A)		(B) of which, contracts with remaining maturity of:					
	Total		One year or less		Over one year, up to five years		Over five years	
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)

	(A)		(B) of which, contracts involving reference entities with a rating of:							
	Total		AAA or AA		A or BBB		BB and below		Not 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)

	(A)		(B) of which, contracts involving reference entities that are:									
	Total		Sovereigns		Financial Firms		Non-Financial Firms		Asset-Backed Securities		Multiple Sectors	
Instruments	Bought	Sold	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 4D: Multi-Name Credit Default Swaps, of which Contracts that are Index Products (Notional Amounts Outstanding)

	(A)		(B)	
	Total		of which, contracts that are index products:	
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)

<table>
<tr><td><u>Aggregated Data</u>

<u>Report as of date:</u>
mm/dd/yyyy</td><td colspan="2">(A)
Total</td><td colspan="2">(B)
of which, contracts involving counterparties that are:
With reporting dealers</td><td colspan="2">(C)
With non-reporters</td></tr>
<tr><td>Instruments</td><td>Bought</td><td>Sold</td><td>Bought</td><td>Sold</td><td>Bought</td><td>Sold</td></tr>
<tr><td>All Contracts</td><td></td><td></td><td colspan="4">ADD</td></tr>
<tr><td>With all counterparties in:</td><td colspan="6">OMIT DATA AND EDITS (GRAY OUT)</td></tr>
<tr><td>United States</td><td></td><td></td><td colspan="4" rowspan="6">ADD</td></tr>
<tr><td>Japan</td><td></td><td></td></tr>
<tr><td>Western Europe[1]</td><td></td><td></td></tr>
<tr><td>Latin America</td><td></td><td></td></tr>
<tr><td>Other Asian countries (ex. Japan)</td><td></td><td></td></tr>
<tr><td>All other countries</td><td></td><td></td></tr>
<tr><td>With reporting dealers in home region</td><td colspan="6">DELETE THIS ENTIRE LINE ITEM</td></tr>
</table>

[1]Western 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)

Instruments	Gross Positive Fair Values	Gross Negative Fair 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)

Instruments	Bought	Sold
All Synthetic CDOs		

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

	FORWARDS & SWAPS			BOUGHT OPTIONS			SOLD OPTIONS			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		